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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

Estimated average burden  
hours per response: 23.8

**FORM 13F COVER PAGE**

Report for the Calendar Year or Quarter Ended: 12-31-2020

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 02-12-2021

[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>11</u>
Form 13F Information table Value Total:	<u>111,466</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	5,797	515,779	SH	-	DFND	1	0	515,779	0
GOHEALTH INC	COM CL A	38046W105	137	10,000	SH	-	DFND	1	0	10,000	0
GOLDMAN SACHS BDC INC	NOTE 4.500% 4/0	38147UAB3	2,053	2,000,000	PRN	-	DFND	1	0	2,000,000	0
GOLUB CAP BDC INC	COM	38173M102	3,065	216,788	SH	-	DFND	1	0	216,788	0
INVESCO EXCH TRADED FD TR II	TAXABLE MUN BD	46138G805	20,760	619,700	SH	-	DFND	1	0	619,700	0
ISHARES TR	USD INV GRDE ETF	464288620	19,390	312,900	SH	-	DFND	1	0	312,900	0
MAIN STREET CAPITAL CORP	COM	56035L104	3,255	100,884	SH	-	DFND	1	0	100,884	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	4,715	5,000,000	PRN	-	DFND	1	0	5,000,000	0
SELECTQUOTE INC	COM	816307300	1,048	50,500	SH	-	DFND	1	0	50,500	0
SPDR SER TR	WELLS FG PFD ETF	78464A292	31,087	700,000	SH	-	DFND	1	0	700,000	0
VANGUARD SCOTTSDALE FDS	LG-TERM COR BD	92206C813	20,159	181,500	SH	-	DFND	1	0	181,500	0