

KLINE JOHN R
Form 4
March 05, 2013

FORM 4

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

OMB APPROVAL

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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
KLINE JOHN R

(Last) (First) (Middle)

11825 N. PENNSYLVANIA STREET

(Street)

CARMEL, IN 46032

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol
CNO Financial Group, Inc. [CNO]

3. Date of Earliest Transaction (Month/Day/Year)
03/04/2013

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

___ Director ___ 10% Owner
 Officer (give title below) ___ Other (specify below)
SVP & Chief Acctg Officer

6. Individual or Joint/Group Filing(Check Applicable Line)
 Form filed by One Reporting Person
___ Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(D)	Price
Common Stock	03/04/2013		S		25,000	D	\$ 10.8094
Common Stock	03/04/2013		M		21,000	A	\$ 10.55
Common Stock	03/04/2013		S		20,770	D	\$ 10.841
Common Stock	03/04/2013		M		7,000	A	\$ 10.02
Common Stock	03/04/2013		S		6,686	D	\$ 10.8421
							56,461
							77,461
							56,691
							63,691
							57,005

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Common Stock	03/04/2013	M	8,000	A	\$ 1.13	65,005	D
Common Stock	03/04/2013	S	3,173	D	\$ 10.8401	61,832	D
Common Stock	03/04/2013	M	20,000	A	\$ 3.05	81,832	D
Common Stock	03/04/2013	S	10,348	D	\$ 10.8383	71,484	D
Common Stock	03/04/2013	M	13,500	A	\$ 6.45	84,984	D
Common Stock	03/04/2013	S	9,867	D	\$ 10.8216	75,117	D

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

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Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Amount or Number of Shares
Stock Option	\$ 10.55	03/04/2013		M	21,000	<u>(1)</u> 04/01/2013	Common Stock	21,000
Stock Option	\$ 10.02	03/04/2013		M	7,000	<u>(2)</u> 06/26/2013	Common Stock	7,000
Stock Option	\$ 1.13	03/04/2013		M	8,000	<u>(3)</u> 04/02/2014	Common Stock	8,000
Stock Option	\$ 3.05	03/04/2013		M	20,000	<u>(4)</u> 05/12/2014	Common Stock	20,000
Stock Option	\$ 6.45	03/04/2013		M	13,500	<u>(5)</u> 03/18/2017	Common Stock	13,500

