

Long Roger Keith  
Form 4  
February 20, 2013

**FORM 4**

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

OMB APPROVAL

OMB Number: 3235-0287  
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Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**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 \*  
Long Roger Keith

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
222 LAKEVIEW AVENUE, SUITE 1100

3. Date of Earliest Transaction (Month/Day/Year)  
02/15/2013

Director  10% Owner  
 Officer (give title below)  Other (specify below)

(Street)

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

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

WEST PALM BEACH, FL 33401

(City) (State) (Zip)

**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)
Common Stock				(A) or (D)	Price		
Common Stock	02/15/2013		S	6,300	D \$ 11.3273	937,872	I By Otter Creek Partners I, LP <sup>(1)</sup>
Common Stock	02/15/2013		S	91,200	D \$ 11.2888	846,672	I by Otter Creek Partners I, LP <sup>(1)</sup>
Common Stock	02/15/2013		S	20,100	D \$	826,572	I by Otter

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Stock					11.2644				Creek Partners I, LP <sup>(1)</sup>
Common Stock	02/15/2013	S	2,700	D	\$ 11.3273	1,295,528	I		By Otter Creek International Ltd. <sup>(2)</sup>
Common Stock	02/15/2013	S	39,800	D	\$ 11.2888	1,255,728	I		by Otter Creek International Ltd. <sup>(2)</sup>
Common Stock	02/15/2013	S	29,900	D	\$ 11.2644	1,225,828	I		by Otter Creek International Ltd. <sup>(2)</sup>
Common Stock	02/19/2013	S	19,300	D	\$ 11.3787	807,272	I		Otter Creek Partners I, LP <sup>(1)</sup>
Common Stock	02/19/2013	S	80,700	D	\$ 11.3787	1,145,128	I		Otter Creek International Ltd. <sup>(2)</sup>

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

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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. Price of Derivative Security (Instr. 5)	9. Number of Derivative Securities Beneficially Owned (Instr. 6)
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Long Roger Keith 222 LAKEVIEW AVENUE, SUITE 1100 WEST PALM BEACH, FL 33401			X	

## Signatures

Karl W. Kindig,  
Attorney-in-Fact

02/19/2013

\_\_Signature of Reporting Person

Date

## Explanation of Responses:

- \* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
  - (1) By virtue of his majority ownership of Otter Creek Management, Inc., the general partner of Otter Creek Partners I, LP, the Reporting Person has the power to vote and dispose of these shares and, therefore, may be deemed to be the beneficial owner of such shares. The Reporting Person disclaims beneficial ownership of the securities reported herein except to the extent of his pecuniary interest in such securities.
  - (2) Otter Creek Management, Inc., as an investment advisor of Otter Creek International Ltd., may be deemed to be the beneficial owner of these shares. Mr. Long expressly disclaims ownership of the shares owned by Otter Creek International Ltd.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.