FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| | OIVIB APPROVAL | | | | | | | | | | | |
|---|-----------------------|-----------|--|--|--|--|--|--|--|--|--|--|
| I | OMB Number: | 3235-0287 | | | | | | | | | | |
| | Estimated average but | rden | | | | | | | | | | |

0.5

hours per response:

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

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| 1. Name and Address of Reporting Person* HENRY C L (Last) (First) (Middle) 2140 LAKE PARK BLVD. | | | | 2. Issuer Name and Ticker or Trading Symbol LENNOX INTERNATIONAL INC [LII] 3. Date of Earliest Transaction (Month/Day/Year) 05/11/2012 | | | | | | | (Ch | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director 10% Owner Officer (give title Other (specify below) | | | | | | |
|--|--|------------|-------------------------------|---|------------------|--|--|-------------|---|-------------------|---|---|---|--|---------------------------------------|-------------------------|---|--|
| (Street) RICHARDSON TX 75080 (City) (State) (Zip) | | | | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | Line | 5. Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | |
| 1. Title of Security (Instr. 3) 2. Transa Date (Month/D | | | | ction 2A. Deemed Execution Date, ay/Year) if any | | quired, Disposed of, or Benefic 3. Transaction Code (Instr. Disposed Of (D) (Instr. 3, 4) | | | | (A) or | 5. Amount of Securities Beneficially | | Form: Direct (D) or Indirect | | 7. Nature of Indirect Beneficial | | | |
| | | | | | (Month/Day/Year) | | Code | v | Amount | (A) or (D) Price | | Reported Transact | Owned Following Reported Transaction(s) (Instr. 3 and 4) | | | Ownership (Instr. 4) | | |
| Common Stock, Par Value \$0.01 Per Share 05/1 | | | | 05/11/ | /2012 | | М | | 5,092 | A | \$29.35 | 5 44, | 44,392 | | D | | | |
| Common Stock, Par Value \$0.01 Per Share 05/1 | | | 05/11/ | /2012 | | D | | 3,422 D \$4 | | \$43.68 | 5 40, | 40,970 | | D | | | | |
| | 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) | | | 4. Transa Code (I 8) | ction of | | | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | 7. Title and Amount of Securities Underlying Derivative Securit (Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Numbe derivative Securities Beneficial Owned Following Reported Transactio (Instr. 4) | e s lly | Ownership Form: Direct (D) or Indirect (I) (Instr. 4 | Beneficial Ownership (Instr. 4) | | | |
| | | | | | Code | v | (A) | (D) | Date Exercisat | ole | Expiration Date | Title | Amount or Number of Shares | | | | | |
| Non- qualified Stock Appreciation Right | \$29.355 | 05/11/2012 | | | M | | | 5,092 | 12/09/200 |)6 ⁽¹⁾ | 12/09/2012 | Common Stock, Par Value \$0.01 Per | 5,092 | \$0 | 0 | | D | |

Explanation of Responses:

1. One third of the Stock Appreciation Rights became exercisable on each of the three anniversary dates following the date of grant (12/9/2005), and the entire grant became fully exercisable on 12/9/2008.

Remarks:

Attorney-in-fact pursuant to the power of attorney dated May 12, 2010.

/s/ John D. Torres, attorney-infact for Mr. C.L. Henry 05/14/2012

** Signature of Reporting Person Date

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

- * 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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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 Number.