

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS - Continued

Unum Group and Subsidiaries

Note 4 - Derivative Financial Instruments - Continued

The following tables summarize the location of gains and losses of derivative financial instruments designated as hedging instruments, as reported in our consolidated statements of income.

	Year Ended December 31, 2020		
	Net Investment Income	Net Realized Investment Gain (Loss)	Interest and Debt Expense
	(in millions of dollars)		
Total Income and Expense Presented in the Consolidated Statements of Income of Which Hedged Items are Recorded	\$ 2,360.7	\$ 1,199.1	\$ 188.2
Gain (Loss) on Cash Flow Hedging Relationships			
Interest Rate Swaps:			
Hedged items	286.1	397.7	29.2
Derivatives Designated as Hedging Instruments	75.9	32.0	1.7
Foreign Exchange Contracts:			
Hedged items	12.1	(0.1)	—
Derivatives Designated as Hedging Instruments	2.5	0.1	—
Gain (Loss) on Fair Value Hedging Relationships			
Interest Rate Swaps:			
Hedged items	—	(0.6)	10.1
Derivatives Designated as Hedging Instruments	—	0.6	(0.9)
Foreign Exchange Contracts			
Hedged items	7.1	23.3	—
Derivatives Designated as Hedging Instruments	2.8	(23.3)	—