

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

Federated Enhanced Treasury Income Fund  
Form NSAR-A  
July 26, 2011

PAGE 1  
000 A000000 05/31/2011  
000 C000000 0001406591  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 FEDERATED ENHANCED TREASURY INCOME FUND  
001 B000000 811-22098  
001 C000000 8003417400  
002 A000000 4000 ERICSON DRIVE  
002 B000000 WARRENDALE  
002 C000000 PA  
002 D010000 15086  
002 D020000 7561  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 FEDERATED INVESTMENT MANAGEMENT COMPANY  
008 B000001 A  
008 C000001 801-34612  
008 D010001 PITTSBURGH  
008 D020001 PA  
008 D030001 15222  
008 D040001 3779  
008 A000002 DIX HILLS PARTNERS, LLC  
008 B000002 S  
008 C000002 801-62551  
008 D010002 WESTBURY  
008 D020002 NY  
008 D030002 11590  
010 A000001 FEDERATED SERVICES COMPANY  
010 C010001 PITTSBURGH  
010 C020001 PA  
010 C030001 15222  
010 C040001 3779  
PAGE 2  
012 A000001 COMPUTERSHARE  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
013 A000001 ERNST & YOUNG LLP

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02116  
013 B040001 5072  
014 A000001 FEDERATED SECURITIES CORP.  
014 B000001 8-15561  
014 A000002 EDGEWOOD SERVICES, INC.  
014 B000002 8-46985  
015 A000001 THE BANK OF NEW YORK  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 132  
019 C000000 FEDERATEDX  
020 A000001 MORGAN STANLEY CO. INC  
020 B000001 36-3145972  
020 C000001 38  
020 A000002 MF GLOBAL SECS INC/ FIXED INCOME  
020 C000002 11  
020 A000003 FEDERATED INVESTORS  
020 C000003 6  
020 A000004 GOLDMAN SACHS  
020 B000004 15-5108880  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 55  
022 A000001 BANK OF AMERICA/MONTGOMERY SEC  
022 B000001 56-2058405  
022 C000001 1141791  
022 D000001 0  
022 A000002 BNP PARIBAS SECURITIES  
022 C000002 48560  
022 D000002 0  
022 A000003 DUETSCHKE BANK  
022 B000003 13-2730828  
022 C000003 17288  
PAGE 3  
022 D000003 0  
022 A000004 BARCLAYS BANK PLC  
022 B000004 13-3551367  
022 C000004 12084  
022 D000004 1882  
022 A000005 FIRST BOSTON CORP  
022 B000005 14-1391446  
022 C000005 5640  
022 D000005 7383  
022 A000006 GOLDMAN SACHS  
022 B000006 13-5108880  
022 C000006 4103  
022 D000006 4732  
022 A000007 CRT CAPITAL GROUP LLC  
022 C000007 7106  
022 D000007 0

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

022	A000008	MORGAN STANLEY CO. INC	
022	B000008	36-3145972	
022	C000008	0	
022	D000008	4153	
022	A000009	CREDIT SUISSE FIRST BOSTON	
022	B000009	13-1898818	
022	C000009	1913	
022	D000009	1838	
022	C000010	0	
022	D000010	0	
023	C000000	1507348	
023	D000000	1518983	
024	000000	Y	
025	A000001	BANK OF AMERICA	
025	B000001	03199V009	
025	C000001	D	
025	D000001	2412	
025	D000002	0	
025	D000003	0	
025	D000004	0	
025	D000005	0	
025	D000006	0	
025	D000007	0	
025	D000008	0	
026	A000000	N	
026	B000000	N	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000	0	
	PAGE	4	
028	A020000	0	
028	A030000	0	
028	A040000	0	
028	B010000	0	
028	B020000	0	
028	B030000	0	
028	B040000	0	
028	C010000	0	
028	C020000	0	
028	C030000	0	
028	C040000	0	
028	D010000	0	
028	D020000	0	
028	D030000	0	
028	D040000	0	
028	E010000	0	
028	E020000	0	
028	E030000	0	
028	E040000	0	
028	F010000	0	
028	F020000	0	
028	F030000	0	
028	F040000	0	
028	G010000	0	
028	G020000	0	
028	G030000	0	

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
	PAGE	5
048	000000	0.850
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	N
054	B000000	N
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	N

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

054 I000000 N  
054 J000000 N  
054 K000000 N  
054 L000000 N  
054 M000000 N  
054 N000000 N  
054 O000000 N  
055 A000000 N  
055 B000000 N  
056 000000 N  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
PAGE 6  
061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 1.5  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 -0.8  
062 L000000 0.5  
062 M000000 99.2  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 0.4  
062 R000000 0.0  
063 A000000 0  
063 B000000 11.5  
064 A000000 N  
064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 Y  
070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y  
070 E020000 Y  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 Y  
070 H010000 Y  
070 H020000 N  
070 I010000 N  
070 I020000 N

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

070 J010000 Y  
 070 J020000 N  
 070 K010000 Y  
 070 K020000 N  
 070 L010000 Y  
     PAGE 7  
 070 L020000 N  
 070 M010000 Y  
 070 M020000 N  
 070 N010000 Y  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 N  
 070 P010000 Y  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 Y  
 070 R020000 N  
 071 A000000 20020  
 071 B000000 25023  
 071 C000000 168544  
 071 D000000 12  
 072 A000000 6  
 072 B000000 1794  
 072 C000000 0  
 072 D000000 0  
 072 E000000 0  
 072 F000000 710  
 072 G000000 0  
 072 H000000 0  
 072 I000000 13  
 072 J000000 9  
 072 K000000 0  
 072 L000000 6  
 072 M000000 3  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 62  
 072 R000000 13  
 072 S000000 4  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 10  
 072 X000000 831  
 072 Y000000 0  
 072 Z000000 963  
 072AA000000 0  
 072BB000000 4617  
 072CC010000 527  
 072CC020000 0  
 072DD010000 5330  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.5580  
     PAGE 8  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 0

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

074	B000000	2412
074	C000000	162781
074	D000000	0
074	E000000	0
074	F000000	0
074	G000000	0
074	H000000	0
074	I000000	0
074	J000000	4153
074	K000000	0
074	L000000	520
074	M000000	0
074	N000000	169866
074	O000000	4111
074	P000000	0
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	1231
074	R040000	423
074	S000000	0
074	T000000	164101
074	U010000	9569
074	U020000	0
074	V010000	17.15
074	V020000	0.00
074	W000000	0.0000
074	X000000	6
074	Y000000	0
075	A000000	0
075	B000000	167785
076	000000	15.27
077	A000000	N
078	000000	N
080	A000000	FEDERAL INSURANCE COMPANY
080	B000000	GREAT AMER INS; NATL UNION FIRE INS CO
080	C000000	50000
081	A000000	Y
081	B000000	128
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
	PAGE	9
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	FEDERATED ENHANCED TREASURY INCOME FUND
088	A000000	N

Edgar Filing: Federated Enhanced Treasury Income Fund - Form NSAR-A

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE YICHARD A. NOVAK

TITLE TREASURER