

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

Federated Enhanced Treasury Income Fund
Form NSAR-B
January 27, 2012

PAGE 1
000 B000000 11/30/2011
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-B

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 83
020 A000002 MF GLOBAL SECS INC/ FIXED INCOME
020 C000002 24
020 A000003 FEDERATED INVESTORS
020 C000003 9
020 A000004 RJ O'BRIEN
020 C000004 5
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 122
022 A000001 BANK OF AMERICA/MONTGOMERY SEC
022 B000001 56-2058405
022 C000001 1273032
022 D000001 0
022 A000002 BNP PARIBAS SECURITIES
022 C000002 141547
022 D000002 0
022 A000003 DUETSCHKE BANK
022 B000003 13-2730828
022 C000003 26423
022 D000003 0
PAGE 3
022 A000004 TORONTO DOMINION SECURITIES
022 C000004 22578
022 D000004 17074
022 A000005 RBC CAPITAL MARKETS
022 C000005 15566
022 D000005 0
022 A000006 JPMORGAN CHASE
022 B000006 13-2624428
022 C000006 15526
022 D000006 15250
022 A000007 CREDIT SUISSE FIRST BOSTON
022 B000007 13-1898818
022 C000007 15094
022 D000007 20955
022 A000008 BARCLAYS BANK PLC
022 B000008 13-3551367

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

| | | |
|-----|---------|-----------------------|
| 022 | C000008 | 14749 |
| 022 | D000008 | 2975 |
| 022 | A000009 | GOLDMAN SACHS |
| 022 | B000009 | 13-5108880 |
| 022 | C000009 | 7999 |
| 022 | D000009 | 14421 |
| 022 | A000010 | CRT CAPITAL GROUP LLC |
| 022 | C000010 | 7106 |
| 022 | D000010 | 17675 |
| 023 | C000000 | 1547536 |
| 023 | D000000 | 113434 |
| 024 | 000000 | N |
| 025 | A000001 | DELETE |
| 025 | D000001 | 0 |
| 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 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| | PAGE | 4 |
| 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 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 030 | A000000 | 0 |

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

| | | |
|-----|---------|-------|
| 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 |
| 048 | 000000 | 0.850 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| | PAGE | 5 |
| 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 |
| 054 | I000000 | N |
| 054 | J000000 | N |
| 054 | K000000 | N |

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

| | | | |
|-----|---------|---|------|
| 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 | |
| 061 | 000000 | | 0 |
| 062 | A000000 | Y | |
| 062 | B000000 | | 0.0 |
| | PAGE | 6 | |
| 062 | C000000 | | 0.0 |
| 062 | D000000 | | 2.7 |
| 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 | | -0.3 |
| 062 | L000000 | | 0.0 |
| 062 | M000000 | | 87.1 |
| 062 | N000000 | | 0.0 |
| 062 | O000000 | | 0.0 |
| 062 | P000000 | | 0.0 |
| 062 | Q000000 | | 9.9 |
| 062 | R000000 | | 0.0 |
| 063 | A000000 | | 0 |
| 063 | B000000 | | 7.9 |
| 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 | |
| 070 | J010000 | Y | |
| 070 | J020000 | N | |
| 070 | K010000 | Y | |

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

070 K020000 N
 070 L010000 Y
 070 L020000 N
 070 M010000 Y
 070 M020000 N
 PAGE 7
 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 106200
 071 B000000 116237
 071 C000000 159525
 071 D000000 67
 072 A000000 12
 072 B000000 3618
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 1402
 072 G000000 0
 072 H000000 0
 072 I000000 28
 072 J000000 12
 072 K000000 0
 072 L000000 17
 072 M000000 10
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 114
 072 R000000 25
 072 S000000 7
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 27
 072 X000000 1642
 072 Y000000 0
 072 Z000000 1976
 072AA000000 0
 072BB000000 13111
 072CC010000 6611
 072CC020000 0
 072DD010000 1828
 072DD020000 0
 072EE000000 0
 073 A010000 0.2100
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.8100
 PAGE 8
 074 A000000 0
 074 B000000 4347
 074 C000000 0
 074 D000000 153471

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

| | | |
|-----|---------|-----------------------------|
| 074 | E000000 | 0 |
| 074 | F000000 | 0 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 0 |
| 074 | J000000 | 0 |
| 074 | K000000 | 0 |
| 074 | L000000 | 1663 |
| 074 | M000000 | 0 |
| 074 | N000000 | 159481 |
| 074 | O000000 | 0 |
| 074 | P000000 | 0 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 1114 |
| 074 | R040000 | 122 |
| 074 | S000000 | 0 |
| 074 | T000000 | 158245 |
| 074 | U010000 | 9569 |
| 074 | U020000 | 0 |
| 074 | V010000 | 16.54 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 5 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 164973 |
| 076 | 000000 | 14.03 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | Y |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
| 077 | K000000 | N |
| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| | PAGE | 9 |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | GREAT AMERICAN INSURANCE CO |
| 080 | B000000 | 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 |

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

085 B000000 N
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
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE RICHARD A. NOVAK
TITLE TREASURER