

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

Federated Enhanced Treasury Income Fund  
Form NSAR-B  
January 28, 2011

PAGE 1  
000 B000000 11/30/2010  
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 Y  
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

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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 43  
019 C000000 FEDERATEDX  
020 A000001 GOLDMAN SACHS  
020 B000001 13-5108880  
020 C000001 44  
020 A000002 MF GLOBAL SECURITIES  
020 C000002 48  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 92  
022 A000001 BANK OF AMERICA/MONTGOMERY SEC  
022 B000001 56-2058405  
022 C000001 880081  
022 D000001 28619  
022 A000002 BNP PARIBAS SECURITIES  
022 C000002 464747  
022 D000002 0  
022 A000003 BARCLAYS BANK PLC  
022 B000003 13-3551367  
022 C000003 130330  
022 D000003 55446  
022 A000004 CITIGROUP  
022 B000004 13-1912900  
PAGE 3  
022 C000004 109878  
022 D000004 69857  
022 A000005 GOLDMAN SACHS  
022 B000005 13-5108880  
022 C000005 125669  
022 D000005 9808  
022 A000006 DEUTSCHE BANK  
022 B000006 13-2730828  
022 C000006 78174  
022 D000006 51859  
022 A000007 GREENWICH CAPITAL MARKETS  
022 B000007 13-3172275  
022 C000007 55681  
022 D000007 15948  
022 A000008 BEAR, STEARNS & CO. INC.  
022 B000008 13-3299429

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|     |         |                            |
|-----|---------|----------------------------|
| 022 | C000008 | 50167                      |
| 022 | D000008 | 0                          |
| 022 | A000009 | MORGAN STANLEY CO. INC.    |
| 022 | B000009 | 36-3145972                 |
| 022 | C000009 | 42522                      |
| 022 | D000009 | 0                          |
| 022 | A000010 | CREDIT SUISSE FIRST BOSTON |
| 022 | B000010 | 13-1898818                 |
| 022 | C000010 | 15217                      |
| 022 | D000010 | 7812                       |
| 023 | C000000 | 1956724                    |
| 023 | D000000 | 239350                     |
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| 028 | A040000 | 0                          |
|     | PAGE    | 4                          |
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| 028 | G030000 | 0                          |
| 028 | G040000 | 0                          |
| 028 | H000000 | 0                          |
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|     |         |       |
|-----|---------|-------|
| 030 | B000000 | 0.00  |
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| 031 | A000000 | 0     |
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| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
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| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
| 042 | D000000 | 0     |
| 042 | E000000 | 0     |
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| 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 |
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| 048 | E010000 | 0     |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
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| 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     |
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| 053 | B000000 | Y     |
| 053 | C000000 | N     |
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| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | N     |
| 054 | H000000 | N     |
| 054 | I000000 | N     |

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|     |         |   |      |
|-----|---------|---|------|
| 054 | J000000 | N |      |
| 054 | K000000 | N |      |
| 054 | L000000 | N |      |
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| 056 | 000000  | N |      |
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| 058 | A000000 | N |      |
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| 060 | A000000 | Y |      |
| 060 | B000000 | Y |      |
| 061 | 000000  |   | 0    |
|     | PAGE    | 6 |      |
| 062 | A000000 | Y |      |
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| 062 | C000000 |   | 0.0  |
| 062 | D000000 |   | 9.0  |
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| 062 | H000000 |   | 0.0  |
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| 062 | K000000 |   | 0.6  |
| 062 | L000000 |   | 0.0  |
| 062 | M000000 |   | 91.9 |
| 062 | N000000 |   | 0.0  |
| 062 | O000000 |   | 0.0  |
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| 068 | A000000 | N |      |
| 068 | B000000 | N |      |
| 069 | 000000  | N |      |
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| 070 | A020000 | Y |      |
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| 070 | B020000 | N |      |
| 070 | C010000 | Y |      |
| 070 | C020000 | Y |      |
| 070 | D010000 | N |      |
| 070 | D020000 | N |      |
| 070 | E010000 | Y |      |
| 070 | E020000 | Y |      |
| 070 | F010000 | N |      |
| 070 | F020000 | N |      |
| 070 | G010000 | Y |      |
| 070 | G020000 | Y |      |
| 070 | H010000 | N |      |
| 070 | H020000 | N |      |
| 070 | I010000 | N |      |
| 070 | I020000 | N |      |
| 070 | J010000 | N |      |

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070 J020000 N  
 070 K010000 N  
 070 K020000 N  
 070 L010000 N  
 070 L020000 N  
     PAGE 7  
 070 M010000 N  
 070 M020000 N  
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 070 N020000 N  
 070 O010000 Y  
 070 O020000 N  
 070 P010000 Y  
 070 P020000 N  
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 070 R010000 N  
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 072 A000000 11  
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 072 R000000 66  
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 072 V000000 0  
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 072 Y000000 6  
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 073 A020000 0.0000  
     PAGE 8  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 1  
 074 B000000 15608

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|     |         |  |
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| 074 | C000000 | 158434                                 |
| 074 | D000000 | 0                                      |
| 074 | E000000 | 0                                      |
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| 074 | H000000 | 0                                      |
| 074 | I000000 | 0                                      |
| 074 | J000000 | 391                                    |
| 074 | K000000 | 0                                      |
| 074 | L000000 | 0                                      |
| 074 | M000000 | 0                                      |
| 074 | N000000 | 174434                                 |
| 074 | O000000 | 0                                      |
| 074 | P000000 | 0                                      |
| 074 | Q000000 | 0                                      |
| 074 | R010000 | 0                                      |
| 074 | R020000 | 0                                      |
| 074 | R030000 | 1470                                   |
| 074 | R040000 | 406                                    |
| 074 | S000000 | 0                                      |
| 074 | T000000 | 172558                                 |
| 074 | U010000 | 9569                                   |
| 074 | U020000 | 0                                      |
| 074 | V010000 | 18.03                                  |
| 074 | V020000 | 0.00                                   |
| 074 | W000000 | 0.0000                                 |
| 074 | X000000 | 6                                      |
| 074 | Y000000 | 0                                      |
| 075 | A000000 | 0                                      |
| 075 | B000000 | 174398                                 |
| 076 | 000000  | 16.67                                  |
| 077 | A000000 | Y                                      |
| 077 | B000000 | Y                                      |
| 077 | C000000 | N                                      |
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| 077 | P000000 | N                                      |
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| 077 | Q010000 | N                                      |
| 077 | Q020000 | N                                      |
| 077 | Q030000 | 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                                      |

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|           |                  |   |
|-----------|------------------|---|
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| 085       | A000000          | Y                                       |
| 085       | B000000          | N                                       |
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| 086       | A020000          | 1177                                    |
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| 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 | YICHARD A. NOVAK |   |
| TITLE     | TREASURER        |   |