

SECURITIES AND EXCHANGE COMMISSION

FORM NSAR-B

Annual report for management companies filed on Form N-SAR

Filing Date: **2013-01-28** | Period of Report: **2012-11-30**
SEC Accession No. **0000887318-13-000030**

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FILER

Federated Enhanced Treasury Income Fund

CIK: **1406591** | IRS No.: **000000000** | State of Incorporation: **DE** | Fiscal Year End: **0930**
Type: **NSAR-B** | Act: **40** | File No.: **811-22098** | Film No.: **13550425**

Mailing Address

5800 CORPORATE DRIVE
PITTSBURGH PA 15237-7000

Business Address

5800 CORPORATE DRIVE
PITTSBURGH PA 15237-7000
412-288-7403

PAGE 1

000 B000000 11/30/2012
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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081 A000000 Y
081 B000000 125
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086 D020000 0

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087 A010000 FEDERATED ENHANCED TREASURY INCOME FUND
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE Richard Novak
TITLE Treasurer

Report of Independent Registered Public
Accounting Firm

To the Shareholders and Board of Trustees of
Federated Enhanced Treasury Income Fund:

In planning and performing our audit of the financial statements of Federated Enhanced Treasury Income Fund (the "Fund") as of and for the year ended November 30, 2012, in accordance with the standards of the Public Company Accounting Oversight Board (United States), we considered the Fund's internal control over financial reporting, including controls over safeguarding securities, as a basis for designing our auditing procedures for the purpose of expressing our opinion on the financial statements and to comply with the requirements of Form N-SAR, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control over financial reporting. Accordingly, we express no such opinion.

The management of the Fund is responsible for establishing and maintaining effective internal control over financial reporting. In fulfilling this responsibility, estimates and judgments by management are required to assess the expected benefits and related costs of controls. A company's internal control over financial reporting is a process designed to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles. A company's internal control over financial reporting includes those policies and procedures that (1) pertain to the maintenance of records that, in reasonable detail, accurately and fairly reflect the transactions and dispositions of the assets of the company; (2) provide reasonable assurance that transactions are recorded as necessary to permit preparation of financial statements in accordance with generally accepted accounting principles, and that receipts and expenditures of the company are being made only in accordance with authorizations of management and directors of the company; and (3) provide reasonable assurance

regarding prevention or timely detection of unauthorized acquisition, use or disposition of a company's assets that could have a material effect on the financial statements.

Because of its inherent limitations, internal control over financial reporting may not prevent or detect misstatements. Also, projections of any evaluation of effectiveness to future periods are subject to the risk that controls may become inadequate because of changes in conditions, or that the degree of compliance with the policies or procedures may deteriorate.

A deficiency in internal control over financial reporting exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis. A material weakness is a deficiency, or a combination of deficiencies, in internal control over financial reporting, such that there is a reasonable possibility that a material misstatement of the company's annual or interim financial statements will not be prevented or detected on a timely basis.

Our consideration of the Fund's internal control over financial reporting was for the limited purpose described in the first paragraph and would not necessarily disclose all deficiencies in internal control that might be material weaknesses under standards established by the Public Company Accounting Oversight Board (United States). However, we noted no deficiencies in the Fund's internal control over financial reporting and its operation, including controls over safeguarding securities, that we consider to be a material weakness as defined above as of November 30, 2012.

This report is intended solely for the information and use of management and the Board of Trustees of the Fund and the Securities and Exchange Commission and is not intended to be and should not be used by anyone other than these specified parties.

E

Ernst &
Young
LLP

Boston, Massachusetts
January 23, 2013

SUB-ITEM 77C: SUBMISSION OF MATTERS TO A
VOTE OF SECURITY HOLDERS
FEDERATED ENHANCED TREASURY INCOME FUND

An Annual Meeting of Fund shareholders was held on September 14, 2012. On June 29, 2012, the record date for shareholders voting at the meeting, there were 9,473,521 total outstanding shares. The following item was considered by shareholders and the results of their voting are listed below. Unless otherwise noted, each matter was approved.

ELECTION OF THREE CLASS III TRUSTEES:

1. J. Christopher Donahue

For

Withheld
Authority
to Vote

7,160,66

8

1,469,827

2. Charles F. Mansfield, Jr.

For

Withheld
Authority
to Vote

7,158,89

6

1,471,599

3. Peter E. Madden

For

Withheld
Authority
to Vote

7,157,89

2

1,472,603

The following Trustees of the Fund continued their terms as Trustees of the Fund: John W. McGonigle, Nicholas P. Constantakis, John F. Cunningham, Maureen Lally-Green, Thomas M. O'Neill and John S. Walsh.

The Definitive Proxy Statement for this Annual Meeting was filed with the Securities and Exchange Commission on July 20, 2012, and is incorporated by reference. (File No. 811-22098)

SUB-ITEM 77E. LEGAL PROCEEDINGS

Since February 2004, Federated and related entities (collectively, "Federated") have been named as defendants in several lawsuits, that were consolidated into a single action in the United States District Court for the Western District of Pennsylvania, alleging excessive advisory fees involving one of the Federated-sponsored mutual funds. Without admitting the validity of any claim, Federated reached a final settlement with the Plaintiffs in these cases in April 2011.