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Federated Enhanced Treasury Income Fund  
Form N-PX  
August 24, 2011

OMB APPROVAL  
OMB Number: 3235-0582  
Expires: March 31, 2012  
Estimated average burden  
hours per response. . . . . 9.6

United States  
Securities and Exchange Commission  
Washington, DC 20549

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number: 811-22098

Federated Enhanced Treasury Income Fund  
(Exact name of registrant as specified in charter)

4000 Ericsson Drive  
Warrendale, PA 15086-7561  
(Address of principal executive offices) (Zip code)

John W. McGonigle, Esquire  
Federated Investors, Inc.  
Federated Investors Tower  
1001 Liberty Avenue  
Pittsburgh, PA 15222-3779  
(Name and address of agent for service)

Registrant's telephone number, including area code: 412-288-1900

Date of reporting period: 7/1/2010 through 6/30/2011

Item 1. Proxy Voting Record.

Federated Enhanced Treasury Income Fund

There were no matters relating to a portfolio security considered at any shareholder meeting held during the period covered by this report and with respect to which the above-named fund was entitled to vote.

SIGNATURES

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Federated Enhanced Treasury Income Fund

By (Signature and Title)\* /s/ J. Christopher Donahue  
J. Christopher Donahue  
Principal Executive Officer

Date: August 23, 2011

\* Print the name and title of each signing officer under his or her signature.