

Form 605

Corporations Act
Section 671B

Notice of ceasing to be a substantial holder

To: Company Name/Scheme **INDEX LIMITED**

ACN/ARSN **008 947 813**

1. Details of substantial holder (1)

Name **Bank of America Corporation and its related bodies corporate (See Appendix C)**

ACN/ARSN (if applicable): **N/A**

The holder ceased to be a substantial shareholder on **18 December 2023**

The previous notice was given to the company on **11 December 2023**

The previous notice was dated **7 December 2023**

2. Changes in relevant interests

Particulars of each change in, or change in the nature of, a relevant interest (2) of the substantial holder or an associate (3) in voting securities of the company or scheme, since the substantial holder was last required to give a substantial holding notice to the company or scheme are as follows:

| Date of change | Person whose relevant interest changed | Nature of Change (4) | Consideration given in relation to change (5) | Class (6) and Number of securities affected | Person's votes affected |
|----------------|--|----------------------|---|---|-------------------------|
| See Appendix A | | | | | |

3. Changes in association

The persons who have become associates (3) of, ceased to be associates of, or have changed the nature of their association (7) with, the substantial holder in relation to voting interests in the company or scheme are as follows:

| Name and ACN/ARSN (if applicable) | Nature of association |
|-----------------------------------|-----------------------|
| N/A | N/A |

4. Addresses

The addresses of persons named in this form are as follows:

| Name | Addresses |
|--|--|
| Bank of America Corporation | 100 North Tryon Street, Charlotte, North Carolina, 28255, USA |
| Merrill Lynch (Australia) Futures Limited | Level 34, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia |
| Merrill Lynch (Australia) Nominees Pty Ltd | Level 19, 120 Collins St, Melbourne Vic 3000, Australia |
| Merrill Lynch Markets (Australia) Pty. Limited | Level 34, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia |
| Merrill Lynch International | 2 King Edward Street, London, England, EC1A 1HQ, United Kingdom |
| BofA Securities Europe SA | 51 rue La Boétie, 75008, Paris, France |

SIGNATURE

Print Name: Kelvin Kwok

Capacity: Authorised signatory

Sign Here:



Date: 20 December 2023



Appendix A

| Date of change | Person whose relevant interest changed | Nature of change (4) | Consideration (5) | Class (6) of securities | Securities affected | Person's votes affected | Remark |
|----------------|---|----------------------|-------------------|-------------------------|---------------------|-------------------------|--------|
| 12/8/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 10,298.05 | Ordinary | 5,488 | 5,488 | N/A |
| 12/8/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (1.87) | Ordinary | (1) | (1) | N/A |
| 12/8/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (10,344.88) | Ordinary | (5,488) | (5,488) | N/A |
| 12/11/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 30,509.47 | Ordinary | 16,375 | 16,375 | N/A |
| 12/11/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (30,084.39) | Ordinary | (16,218) | (16,218) | N/A |
| 12/12/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 40,391.53 | Ordinary | 21,880 | 21,880 | N/A |
| 12/12/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (7.44) | Ordinary | (4) | (4) | N/A |
| 12/12/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (40,327.71) | Ordinary | (22,037) | (22,037) | N/A |
| 12/13/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 28,586.45 | Ordinary | 15,555 | 15,555 | N/A |
| 12/13/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 7,753.72 | Ordinary | 4,207 | 4,207 | N/A |
| 12/13/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (28,621.20) | Ordinary | (15,555) | (15,555) | N/A |
| 12/14/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 411.17 | Ordinary | 219 | 219 | N/A |
| 12/14/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 35,102.78 | Ordinary | 18,712 | 18,712 | N/A |
| 12/14/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (34,991.44) | Ordinary | (18,712) | (18,712) | N/A |
| 12/15/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 115,580.52 | Ordinary | 61,479 | 61,479 | N/A |
| 12/15/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 38,442.24 | Ordinary | 20,448 | 20,448 | N/A |
| 12/15/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (1,837.09) | Ordinary | (969) | (969) | N/A |

| Date of change | Person whose relevant interest changed | Nature of change (4) | Consideration (5) | Class (6) of securities | Securities affected | Person's votes affected | Remark |
|----------------|--|----------------------|-------------------|-------------------------|---------------------|-------------------------|-----------------|
| 12/15/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 16,985.21 | Ordinary | 8,945 | 8,945 | N/A |
| 12/15/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (125,095.20) | Ordinary | (66,540) | (66,540) | N/A |
| 12/15/2023 | Merrill Lynch International | BUY | 656.12 | Ordinary | 349 | 349 | N/A |
| 12/15/2023 | Merrill Lynch Markets (Australia) Pty. Limited | Securities returned | N/A | Ordinary | (104,591) | (104,591) | Refer to App. B |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (1,457.83) | Ordinary | (755) | (755) | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 1,069.72 | Ordinary | 569 | 569 | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (2,378.19) | Ordinary | (1,240) | (1,240) | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (17,904.34) | Ordinary | (9,374) | (9,374) | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 3,031.17 | Ordinary | 1,587 | 1,587 | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | BUY | 90,859.80 | Ordinary | 47,156 | 47,156 | N/A |
| 12/18/2023 | Merrill Lynch (Australia) Futures Limited | SELL | (70,704.38) | Ordinary | (37,018) | (37,018) | N/A |
| 12/18/2023 | Merrill Lynch Markets (Australia) Pty. Limited | Securities returned | N/A | Ordinary | (19,696) | (19,696) | Refer to App. B |
| 12/18/2023 | Merrill Lynch Markets (Australia) Pty. Limited | Securities returned | N/A | Ordinary | (132,768) | (132,768) | Refer to App. B |
| 12/18/2023 | Merrill Lynch Markets (Australia) Pty. Limited | Securities returned | N/A | Ordinary | (48,857) | (48,857) | Refer to App. B |
| 12/18/2023 | Merrill Lynch Markets (Australia) Pty. Limited | Securities borrowed | N/A | Ordinary | 110,896 | 110,896 | Refer to App. B |

Appendix B-1: Prescribed information

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|---|--|
| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and Citadel Securites Llc |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-2: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and Equity Trustee Limited As Trustee For L1 Capital Long Short Fund |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-3: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and L1 Capital Long Short (Master) Fund |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-4: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and L1 Long Short Fund Limited |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-5: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and Regal Funds Management Pty Limited As Trustee For Regal Australian Active Extension Trust |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-6: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | Merrill Lynch International and Susquehanna Pacific Pty Ltd |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix B-7: Prescribed information

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| Type of agreement | International Prime Brokerage Agreement |
| Parties to agreement | BofA Securities Europe SA and Ssw-Trading Gmbh |
| Holder of voting rights | Securities borrower. Securities lender may instruct the registered holder to vote on securities. |
| Are there any restrictions on voting rights? | No |
| If yes, detail | N/A |
| Scheduled return date (if any) | On recall of the securities loan by the securities lender. |
| Does the borrower have the right to return early? | Yes |
| If yes, detail | Securities borrower will have right to return assets at any time. |
| Does the lender have the right to recall early? | Yes |
| If yes, detail | Securities lender will have right to recall assets at any time. |
| Will the securities be returned on settlement? | Yes |
| If yes, detail any exceptions | N/A |

Appendix C

| Related bodies corporate | Incorporated | ACN/Registration/Incorporation Number |
|--|----------------|---------------------------------------|
| Merrill Lynch International | United Kingdom | 2312079 |
| BofAML EMEA Holdings 2 Limited | United States | 119605 |
| Merrill Lynch (Australia) Futures Limited | Australia | 003639674 |
| Merrill Lynch Markets (Australia) Pty. Limited | Australia | 075587816 |
| Merrill Lynch (Australasia) Pty. Ltd | Australia | 075923894 |
| Bank of America Global Holdings, LLC | United States | 5169939 |
| BofAML Jersey Holdings Limited | Jersey | 115831 |
| NB Holdings Corporation | United States | 2361372 |
| Bank of America Corporation | United States | N/A628 |