

Form 603

Corporations Act
Section 671B

Notice of initial substantial holder

To: Company Name/Scheme **ALTERITY THERAPEUTICS LTD**

ACN/ARSN **080 699 065**

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 became a substantial holder on: **4 December 2023**

2. Details of voting power

The total number of votes attached to all the voting shares in the company or voting interests in the scheme that the substantial holder or an associate (2) had a relevant interest (3) in on the date the substantial holder became a substantial holder are as follows:

Class of securities (4)	Number of securities	Persons' votes (5)	Voting power (6)
Ordinary	42,814,931	42,814,931	1.53%
American Depository Shares	238,600	143,160,000	5.11%
Total Voting Power		185,974,931	6.64%

3. Details of relevant interests

The nature of the relevant interest the substantial holder or an associate had in the following voting securities on the date the substantial holder became a substantial holder are as follows:

Holder of relevant interest	Nature of relevant interest (7)	Class and number of securities
Merrill Lynch Markets (Australia) Pty. Limited	Borrowing of securities pursuant to Prime Brokerage (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 42,814,931
Merrill Lynch International	Borrowing of securities pursuant to a Stock Borrow Loan Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	208,800 American Depository Shares representing 125,280,000 Ordinary Shares
BofA Securities, Inc.	Borrowing of securities pursuant to a Stock Borrow Loan Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	29,800 American Depository Shares representing 17,880,000 Ordinary Shares

4. Details of present registered holders

The persons registered as holders of the securities referred to in paragraph 3 above are as follows:

Holder of relevant interest	Registered holder of securities	Person entitled to be registered as holder (8)	Class and number of securities
Merrill Lynch Markets (Australia) Pty. Limited	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch Markets (Australia) Pty. Limited	Ordinary 42,814,931
Merrill Lynch International		Merrill Lynch International	208,800 American Depositary Shares representing 125,280,000 Ordinary Shares
BofA Securities, Inc.		BofA Securities, Inc.	29,800 American Depositary Shares representing 17,880,000 Ordinary Shares

5. Consideration

The consideration paid for each relevant interest referred to in paragraph 3 above, and acquired in the four months prior to the day that the substantial holder became a substantial holder is as follows:

Holder of relevant interest	Date of acquisition	Consideration (9)		Class and number of securities
		Cash	Non-cash	
Please see Annexure A.				

6. Associates

The reasons the persons named in paragraph 3 above are associates of the substantial holder are as follows:

Name and ACN/ ARSN (if applicable)	Nature of association
Merrill Lynch Markets (Australia) Pty. Limited	Related body corporate
Merrill Lynch International	Related body corporate
BofA Securities, Inc.	Related body corporate

7. 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) 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, Inc.	One Bryant Park, New York NY 10036, USA
BofA Securities Europe SA	51 rue La Boétie, 75008, Paris, France

SIGNATURE

Print Name: Kelvin Kwok

Capacity: Authorised signatory

Sign Here:



Date: 6 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
11/07/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	400	240,000	Refer to App. B
11/08/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	100	60,000	Refer to App. B
11/09/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(100)	(60,000)	Refer to App. B
11/10/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(100)	(60,000)	Refer to App. B
11/13/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	200	120,000	Refer to App. B
11/14/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(200)	(120,000)	Refer to App. B
11/14/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(200)	(120,000)	Refer to App. B
11/14/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(100)	(60,000)	Refer to App. B
11/17/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	100	60,000	Refer to App. B
11/21/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	100	60,000	Refer to App. B
11/27/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	29,400	17,640,000	Refer to App. B
11/27/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	1,600	960,000	Refer to App. B
11/28/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	1,900	1,140,000	Refer to App. B
11/29/2023	Merrill Lynch Markets (Australia) Pty. Limited	Securities borrowed	N/A	Ordinary	42,814,931	42,814,931	Refer to App. B
11/29/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	11,800	7,080,000	Refer to App. B
11/29/2023	BofA Securities, Inc.	Securities borrowed	N/A	American Depository Shares	7,600	4,560,000	Refer to App. B
11/30/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(100)	(60,000)	Refer to App. B
11/30/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(5,700)	(3,420,000)	Refer to App. B

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
11/30/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(300)	(180,000)	Refer to App. B
12/01/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(4,100)	(2,460,000)	Refer to App. B
12/04/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(1,600)	(960,000)	Refer to App. B
12/04/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(10,400)	(6,240,000)	Refer to App. B
12/04/2023	BofA Securities, Inc.	Securities returned	N/A	American Depository Shares	(500)	(300,000)	Refer to App. B
12/04/2023	Merrill Lynch International	Securities borrowed	N/A	American Depository Shares	208,800	125,280,000	Refer to App. B

Appendix B-1: Prescribed information

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 B-2: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Citadel Securities 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-3: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Ipb 3Pc Migration Interim Account
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

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Regal Funds Management Pty Limited As Trustee Of Regal Emerging Companies Opportunities 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-5: Prescribed information

Type of agreement	Securities Lending Agreement
Parties to agreement	BofA Securities, Inc. and CHARLES SCHWAB & CO INC
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

Type of agreement	Securities Lending Agreement
Parties to agreement	BofA Securities, Inc. and INTERACTIVE BROKERS
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

Type of agreement	Securities Lending Agreement
Parties to agreement	Merrill Lynch International and SHAREGAIN SWISSQUOTE SQB
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 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
BofA Securities, Inc.	United States	5793661
NB Holdings Corporation	United States	2361372
Bank of America Corporation	United States	N/A628