Use the hint, exists ϕ on [a,b] with $\phi'=\gamma'/\gamma$ and $\phi(a)=0$. That ϕ must be the one on FTC 1, i.e.

$$\phi(x) = \int_a^x \frac{\gamma'(t)}{\gamma(t)} dt$$

Since $\gamma \exp(-\phi)$ is constant, it follows $\exp(\phi(b)) = 1 \implies \phi(b) = -2\pi i n$. So $\operatorname{Ind}(\gamma)$ is some integer. Now compute,

$$\frac{1}{2\pi i} \int_0^{2\pi} \frac{ine^{int}}{e^{int}} dt = \frac{n}{2\pi} \int_0^{2\pi} dt = n$$

So, if $\gamma = e^{int}$ then $\operatorname{Ind}(\gamma) = n$.