

Interim Financial Reports (unaudited)

for the period ended June 30, 2024

Statements of Financial Position (unaudited) (in 000s, except per unit amounts)

As at June 30, 2024 and December 31, 2023 (note 1)

	June 30, 2024	December 31, 2023
Assets		
Current assets		
Investments (non-derivative financial assets) † (notes 2 and 3)	\$ 1,640,132	\$ 1,699,008
Cash including foreign currency holdings, at fair value	-	121
Cash collateral received for securities on loan (note 2k)	337,371	421,735
Interest receivable	9,650	9,662
Receivable for portfolio securities sold	3	2,261
Receivable for units issued	-	645
Other receivables	-	2
Total Assets	1,987,156	2,133,434
Liabilities		
Current liabilities		
Bank overdraft	325	-
Obligation to repay cash collateral under securities lending (note 2k)	337,371	421,735
Payable for portfolio securities purchased	-	2,234
Payable for units redeemed	-	13
Other accrued expenses	-	2
Total Liabilities	337,696	423,984
Net Assets Attributable to Holders of Redeemable Units (note 5)	\$ 1,649,460	\$ 1,709,450
Net Assets Attributable to Holders of Redeemable Units per Class		
Class A	\$ 258,406	\$ 294,837
Premium Class	\$ 96,750	\$ 85,705
Class F	\$ 5,310	\$ 5,716
Class F-Premium	\$ 6,105	\$ 5,940
Class O	\$ 1,282,889	\$ 1,317,252
Net Assets Attributable to Holders of Redeemable Units per Unit (note 5)		
Class A	\$ 9.70	\$ 9.90
Premium Class	\$ 8.67	\$ 8.85
Class F	\$ 8.16	\$ 8.33
Class F-Premium	\$ 8.56	\$ 8.73
Class O	\$ 8.65	\$ 8.83

† Securities Lending

The tables that follow indicate the Fund had assets involved in securities lending transactions outstanding as at June 30, 2024 and December 31, 2023.

	Aggregate Value of Securities on Loan (\$000s)	Aggregate Value of Collateral for Loan (\$000s)
June 30, 2024	558,827	577,357
December 31, 2023	611,680	632,694

Collateral Type* (\$000s)

	i	ii	iii	iv
June 30, 2024	337,371	239,986	-	-
December 31, 2023	421,735	210,959	-	-

* See note 2k for Collateral Type definitions.

Organization of the Fund (note 1)

The Fund was established on August 8, 1997 (*Date Established*).

	Inception Date
Class A	September 22, 1997
Premium Class	November 24, 2011
Class F	July 6, 2020
Class F-Premium	June 22, 2012
Class O	May 22, 2013

CIBC Canadian Bond Index Fund

Statements of Comprehensive Income (unaudited)
(in 000s, except per unit amounts)

For the periods ended June 30, 2024 and 2023 (note 1)

	June 30, 2024	June 30, 2023
Net Gain (loss) on Financial Instruments		
Interest for distribution purposes	\$ 27,570	\$ 20,169
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments and derivatives	(6,807)	(6,998)
Net change in unrealized appreciation (depreciation) of investments and derivatives	(26,426)	19,459
Net Gain (loss) on Financial Instruments	(5,663)	32,630
Other Income		
Securities lending revenue ±	316	335
	316	335
Expenses (note 6)		
Management fees ±±	1,913	1,921
Fixed administration fees ±±±	171	175
Independent review committee fees	1	1
Transaction costs	–	–
	2,085	2,097
Expenses waived/absorbed by the Manager	(309)	(283)
	1,776	1,814
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units (excluding distributions)	(7,123)	31,151
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Class (excluding distributions)		
Class A	\$ (2,814)	\$ 5,847
Premium Class	\$ (358)	\$ 1,902
Class F	\$ (45)	\$ 124
Class F-Premium	\$ (30)	\$ 149
Class O	\$ (3,876)	\$ 23,129
Average Number of Units Outstanding for the period per Class		
Class A	27,948	29,164
Premium Class	10,558	8,862
Class F	671	684
Class F-Premium	680	730
Class O	151,281	106,295
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Unit (excluding distributions)		
Class A	\$ (0.11)	\$ 0.19
Premium Class	\$ (0.04)	\$ 0.21
Class F	\$ (0.06)	\$ 0.19
Class F-Premium	\$ (0.04)	\$ 0.21
Class O	\$ (0.03)	\$ 0.22

± Securities Lending Revenue (note 2k)

	June 30, 2024		June 30, 2023	
	(in 000s)	% of Gross securities lending revenue	(in 000s)	% of Gross securities lending revenue
Gross securities lending revenue	\$ 8,870	100.0	\$ 6,913	100.0
Interest paid on collateral	(8,457)	(95.3)	(5,298)	(76.7)
Withholding taxes	(2)	–	(1,168)	(16.9)
Agent fees - Bank of New York Mellon Corp. (The)	(95)	(1.1)	(112)	(1.6)
Securities lending revenue	\$ 316	3.6	\$ 335	4.8

±± Maximum Chargeable Annual Management Fee (note 6)

Class	Fee
Class A	1.00%
Premium Class	0.75%
Class F	0.75%
Class F-Premium	0.60%
Class O	0.00%

±±± Fixed Administration Fee (note 6)

Class	Fee
Class A	0.10%
Premium Class	0.04%
Class F	0.04%
Class F-Premium	0.04%
Class O	n/a

Service Provider (note 9)

The amounts paid by the Fund (including all applicable taxes) to CIBC Mellon Global Securities Services Company Inc. (CIBC GSS) for securities lending for the periods ended June 30, 2024 and 2023 were as follows:

	2024	2023
(\$000s)	105	112

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)
(in 000s)

For the periods ended June 30, 2024 and 2023 (note 1)

	Class A Units		Premium Class Units		Class F Units		Class F-Premium Units	
	June 30, 2024	June 30, 2023	June 30, 2024	June 30, 2023	June 30, 2024	June 30, 2023	June 30, 2024	June 30, 2023
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units (excluding distributions)	\$ (2,814)	\$ 5,847	\$ (358)	\$ 1,902	\$ (45)	\$ 124	\$ (30)	\$ 149
Distributions Paid or Payable to Holders of Redeemable Units ‡								
From net investment income	(2,864)	(2,890)	(1,452)	(1,114)	(72)	(69)	(97)	(97)
	(2,864)	(2,890)	(1,452)	(1,114)	(72)	(69)	(97)	(97)
Redeemable Unit Transactions								
Amount received from the issuance of units	19,634	11,904	20,803	9,712	455	285	1,041	1,152
Amount received from reinvestment of distributions	2,861	2,888	1,437	1,107	69	66	90	90
Amount paid on redemptions of units	(53,248)	(20,979)	(9,385)	(11,381)	(813)	(320)	(839)	(654)
	(30,753)	(6,187)	12,855	(562)	(289)	31	292	588
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units	(36,431)	(3,230)	11,045	226	(406)	86	165	640
Net Assets Attributable to Holders of Redeemable Units at Beginning of Period	294,837	281,077	85,705	77,502	5,716	5,477	5,940	5,936
Net Assets Attributable to Holders of Redeemable Units at End of Period	\$ 258,406	\$ 277,847	\$ 96,750	\$ 77,728	\$ 5,310	\$ 5,563	\$ 6,105	\$ 6,576

Redeemable Units Issued and Outstanding (note 5)

As at June 30, 2024 and 2023

Balance - beginning of period	29,791	29,438	9,683	9,074	686	682	680	704
Redeemable units issued	2,026	1,223	2,391	1,114	56	34	121	133
Redeemable units issued on reinvestments	295	297	166	127	9	8	11	11
	32,112	30,958	12,240	10,315	751	724	812	848
Redeemable units redeemed	(5,479)	(2,157)	(1,083)	(1,304)	(100)	(39)	(99)	(75)
Balance - end of period	26,633	28,801	11,157	9,011	651	685	713	773

Class O Units

	June 30, 2024	June 30, 2023
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units (excluding distributions)	\$ (3,876)	\$ 23,129
Distributions Paid or Payable to Holders of Redeemable Units ‡		
From net investment income	(23,117)	(15,737)
	(23,117)	(15,737)
Redeemable Unit Transactions		
Amount received from the issuance of units	64,946	131,113
Amount received from reinvestment of distributions	23,117	15,736
Amount paid on redemptions of units	(95,433)	(12,036)
	(7,370)	134,813
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units	(34,363)	142,205
Net Assets Attributable to Holders of Redeemable Units at Beginning of Period	1,317,252	864,935
Net Assets Attributable to Holders of Redeemable Units at End of Period	\$ 1,282,889	\$ 1,007,140

Redeemable Units Issued and Outstanding (note 5)

As at June 30, 2024 and 2023

Balance - beginning of period	149,072	101,439
Redeemable units issued	7,505	15,093
Redeemable units issued on reinvestments	2,672	1,815
	159,249	118,347
Redeemable units redeemed	(11,028)	(1,375)
Balance - end of period	148,221	116,972

‡ Net Capital and Non-Capital Losses (note 7)

As at December 2023, the Fund had net capital and non-capital losses (in \$000s) for income tax purposes available to be carried forward as follows:

Total Net Capital Losses	Total Non-Capital Losses that Expire in: 2033 to 2043
110,234	-

The accompanying notes are an integral part of these financial statements.

Statements of Cash Flows (unaudited)
(in 000s)

For the periods ended June 30, 2024 and 2023 (note 1)

	June 30, 2024	June 30, 2023
Cash Flows from Operating Activities		
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units from Operations (excluding distributions)	\$ (7,123)	\$ 31,151
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	6,807	6,998
Net change in unrealized (appreciation) depreciation of investments and derivatives	26,426	(19,459)
Purchase of investments	(686,268)	(688,142)
Proceeds from the sale of investments	711,935	563,381
Interest receivable	12	(1,265)
Other receivables	2	3
Other accrued expenses and liabilities	(2)	(2)
	51,789	(107,335)
Cash Flows from Financing Activities		
Amount received from the issuance of units	107,524	152,402
Amount paid on redemptions of units	(159,731)	(45,126)
Distributions paid to unitholders	(28)	(10)
	(52,235)	107,266
Increase (Decrease) in Cash during the Period	(446)	(69)
Foreign exchange loss (gain) on cash	-	-
Cash (Bank Overdraft) at Beginning of Period	121	118
Cash (Bank Overdraft) at End of Period	\$ (325)	\$ 49
Interest received	\$ 27,582	\$ 18,904

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
CANADIAN BONDS							
Government of Canada & Guaranteed							
Canada Housing Trust No. 1	1.95%	2025/12/15		72,200,000	68,608	69,923	
Canada Housing Trust No. 1	2.25%	2025/12/15	Series '70'	2,300,000	2,366	2,237	
Canada Housing Trust No. 1	1.25%	2026/06/15		14,050,000	13,372	13,327	
Canada Housing Trust No. 1	1.10%	2026/12/15		8,900,000	8,162	8,321	
Canada Housing Trust No. 1	1.55%	2026/12/15		26,475,000	24,584	25,030	
Canada Housing Trust No. 1	2.35%	2027/06/15		3,300,000	3,058	3,165	
Canada Housing Trust No. 1	3.60%	2027/12/15		8,100,000	8,133	8,050	
Canada Housing Trust No. 1	2.35%	2028/03/15		4,050,000	4,071	3,854	
Canada Housing Trust No. 1	2.65%	2028/03/15	Series 'FEB'	8,975,000	9,433	8,634	
Canada Housing Trust No. 1	3.95%	2028/06/15		2,950,000	2,947	2,972	
Canada Housing Trust No. 1	4.25%	2028/12/15		3,200,000	3,200	3,269	
Canada Housing Trust No. 1	2.10%	2029/09/15		8,400,000	8,508	7,765	
Canada Housing Trust No. 1	1.75%	2030/06/15		21,975,000	22,130	19,692	
Canada Housing Trust No. 1	1.10%	2031/03/15		4,350,000	4,252	3,673	
Canada Housing Trust No. 1	1.40%	2031/03/15		2,700,000	2,650	2,327	
Canada Housing Trust No. 1	1.90%	2031/03/15	Series '100'	900,000	883	802	
Canada Housing Trust No. 1	1.60%	2031/12/15	Series '101'	1,100,000	1,080	945	
Canada Housing Trust No. 1	2.15%	2031/12/15	Series '104'	4,150,000	4,083	3,713	
Canada Housing Trust No. 1	2.45%	2031/12/15		1,525,000	1,497	1,393	
Canada Housing Trust No. 1	3.55%	2032/09/15		7,300,000	7,119	7,154	
Canada Housing Trust No. 1	3.65%	2033/06/15		9,800,000	9,570	9,631	
Canada Housing Trust No. 1	4.15%	2033/06/15		3,750,000	3,766	3,826	
Canada Housing Trust No. 1	4.25%	2034/03/15		4,900,000	5,165	5,033	
CPPIB Capital Inc.	3.25%	2028/03/08		1,750,000	1,741	1,713	
CPPIB Capital Inc.	3.00%	2028/06/15		900,000	895	872	
CPPIB Capital Inc.	1.95%	2029/09/30		600,000	586	546	
CPPIB Capital Inc.	2.25%	2031/12/01		650,000	630	577	
CPPIB Capital Inc.	3.95%	2032/06/02		750,000	747	743	
CPPIB Capital Inc.	4.75%	2033/06/02		1,325,000	1,327	1,382	
Government of Canada	3.50%	2025/08/01		51,000,000	50,155	50,555	
Government of Canada	0.50%	2025/09/01		15,200,000	13,974	14,565	
Government of Canada	1.00%	2026/09/01		7,700,000	6,959	7,250	
Government of Canada	1.25%	2027/03/01		16,700,000	15,244	15,672	
Government of Canada	3.25%	2027/08/24		650,000	648	643	
Government of Canada	3.50%	2028/03/01		17,900,000	18,075	17,848	
Government of Canada	3.25%	2028/09/01		15,850,000	15,298	15,674	
Government of Canada	4.00%	2029/03/01		4,100,000	4,197	4,185	
Government of Canada	1.25%	2030/06/01		21,000,000	17,747	18,538	
Government of Canada	0.50%	2030/12/01		16,210,000	13,038	13,472	
Government of Canada	1.50%	2031/06/01		19,900,000	19,404	17,489	
Government of Canada	1.50%	2031/12/01		25,725,000	22,917	22,391	
Government of Canada	2.00%	2032/06/01		17,600,000	15,339	15,783	
Government of Canada	2.50%	2032/12/01		15,450,000	14,054	14,329	
Government of Canada	2.75%	2033/06/01		16,800,000	15,568	15,838	
Government of Canada	5.75%	2033/06/01		17,650,000	21,042	20,615	
Government of Canada	3.25%	2033/12/01		15,500,000	14,903	15,186	
Government of Canada	5.00%	2037/06/01		17,000,000	19,326	19,607	
Government of Canada	4.00%	2041/06/01		5,530,000	7,364	5,893	
Government of Canada	3.50%	2045/12/01		18,400,000	19,320	18,529	
Government of Canada	2.75%	2048/12/01		3,800,000	4,729	3,379	
Government of Canada	2.00%	2051/12/01		30,800,000	24,080	23,052	
Government of Canada	1.75%	2053/12/01		35,800,000	26,646	24,845	
Government of Canada	2.75%	2064/12/01		900,000	848	788	
Maritime Link Financing Trust	3.50%	2052/12/01	Series 'A', Sinkable, Callable	482,308	472	443	
PSP Capital Inc.	3.00%	2025/11/05	Series '11'	350,000	349	344	
PSP Capital Inc.	1.50%	2028/03/15		1,175,000	1,165	1,079	
PSP Capital Inc.	3.75%	2029/06/15		875,000	880	871	
PSP Capital Inc.	2.05%	2030/01/15	Series '12'	2,200,000	2,165	2,000	
PSP Capital Inc.	2.60%	2032/03/01		1,650,000	1,621	1,492	
PSP Capital Inc.	4.15%	2033/06/01		925,000	920	923	
Royal Office Finance L.P.	5.21%	2032/11/12	Series 'A', Sinkable, Callable	984,127	985	1,023	
					613,995	604,870	36.7%
Provincial Government & Guaranteed							
55 School Board Trust	5.90%	2033/06/02	Series 'A', Callable	2,300,000	2,596	2,539	
CDP Financial Inc.	3.70%	2028/03/08		2,450,000	2,439	2,431	
CDP Financial Inc.	3.95%	2029/09/01		1,900,000	1,892	1,904	
CDP Financial Inc.	4.20%	2030/12/02		950,000	960	961	
Financement-Québec	5.25%	2034/06/01		4,150,000	5,449	4,476	
First Nations Finance Authority	3.05%	2028/06/01	Series '2017-1'	350,000	369	339	
First Nations Finance Authority	2.85%	2032/06/01		725,000	713	661	
Hydro-Québec	2.00%	2028/09/01		300,000	266	279	
Hydro-Québec	3.40%	2029/09/01		1,350,000	1,336	1,321	
Hydro-Québec	6.00%	2031/08/15	Series 'JG'	700,000	933	785	
Hydro-Québec	6.50%	2035/02/15	Series '19'	2,850,000	4,355	3,386	
Hydro-Québec	6.00%	2040/02/15		3,150,000	4,308	3,710	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Hydro-Québec	5.00%	2045/02/15	Series 'JM'	3,850,000	5,542	4,134	
Hydro-Québec	5.00%	2050/02/15	Series 'JN'	3,450,000	4,559	3,781	
Hydro-Québec	4.00%	2055/02/15		1,900,000	2,391	1,782	
Labrador-Island Link Funding Trust	3.86%	2045/12/01	Series 'B', Callable	300,000	307	280	
Labrador-Island Link Funding Trust	3.85%	2053/12/01	Series 'C', Callable	975,000	982	905	
Muskkrat Falls / Labrador Transmission Assets Funding Trust	3.63%	2029/06/01	Series 'A', Callable	200,000	203	199	
Muskkrat Falls / Labrador Transmission Assets Funding Trust	3.38%	2057/06/01		1,200,000	1,225	1,016	
New Brunswick F-M Project Co. Inc.	6.47%	2027/11/30	Step Rate, Sinkable, Callable	940,291	1,041	962	
Newfoundland & Labrador Hydro	8.40%	2026/02/27	Series 'Y'	300,000	362	320	
Newfoundland & Labrador Hydro	3.60%	2045/12/01		625,000	581	530	
Ontario Electricity Financial Corp.	8.25%	2026/06/22		325,000	410	350	
Ontario Power Generation Inc.	1.17%	2026/04/22	Callable	600,000	591	564	
Ontario Power Generation Inc.	3.32%	2027/10/04	Callable	275,000	275	266	
Ontario Power Generation Inc.	2.98%	2029/09/13	Series '4', Callable	1,050,000	1,037	982	
Ontario Power Generation Inc.	3.22%	2030/04/08	Callable	1,800,000	1,906	1,686	
Ontario Power Generation Inc.	4.25%	2049/01/18	Callable	325,000	325	289	
Ontario Power Generation Inc.	2.95%	2051/02/21	Callable	950,000	904	662	
Ontario School Boards Financing Corp.	7.20%	2025/06/09	Series '2000-A1'	64,387	69	65	
Ontario School Boards Financing Corp.	6.55%	2026/10/19		14,059	16	14	
Ontario School Boards Financing Corp.	5.90%	2027/10/11	Series '02A2', Sinkable, Callable	246,308	248	250	
Ontario School Boards Financing Corp.	5.80%	2028/11/07	Series '03A2', Sinkable, Callable	186,101	185	189	
Ontario School Boards Financing Corp.	4.79%	2030/08/08	Series '05A1', Sinkable, Callable	419,905	420	424	
Ontario School Boards Financing Corp.	5.07%	2031/04/18	Series '06A1', Sinkable, Callable	1,035,204	1,056	1,037	
Ontario Teachers' Finance Trust	1.10%	2027/10/19		925,000	911	844	
Ontario Teachers' Finance Trust	4.15%	2029/11/01		625,000	624	631	
OPB Finance Trust	2.98%	2027/01/25	Series 'F', Callable	250,000	250	243	
Province of Alberta	2.20%	2026/06/01		4,875,000	4,953	4,711	
Province of Alberta	2.55%	2027/06/01		1,175,000	1,240	1,132	
Province of Alberta	2.90%	2028/12/01		2,675,000	2,713	2,576	
Province of Alberta	2.90%	2029/09/20		2,450,000	2,522	2,344	
Province of Alberta	2.05%	2030/06/01		8,950,000	8,940	8,095	
Province of Alberta	1.65%	2031/06/01		4,275,000	4,072	3,684	
Province of Alberta	3.90%	2033/12/01		700,000	647	685	
Province of Alberta	4.50%	2040/12/01		700,000	828	707	
Province of Alberta	3.45%	2043/12/01		2,600,000	2,467	2,277	
Province of Alberta	3.30%	2046/12/01		10,600,000	10,823	8,941	
Province of Alberta	3.05%	2048/12/01		675,000	721	540	
Province of Alberta	3.10%	2050/06/01		6,700,000	6,360	5,394	
Province of Alberta	2.95%	2052/06/01		2,800,000	2,138	2,181	
Province of British Columbia	2.30%	2026/06/18		2,300,000	2,151	2,226	
Province of British Columbia	6.15%	2027/11/19		1,375,000	1,410	1,473	
Province of British Columbia	2.95%	2028/12/18		2,025,000	2,128	1,954	
Province of British Columbia	5.70%	2029/06/18		2,550,000	2,750	2,764	
Province of British Columbia	2.20%	2030/06/18		3,450,000	3,407	3,143	
Province of British Columbia	1.55%	2031/06/18		5,925,000	5,616	5,060	
Province of British Columbia	3.20%	2032/06/18		3,075,000	2,932	2,892	
Province of British Columbia	3.55%	2033/06/18		925,000	890	883	
Province of British Columbia	4.70%	2037/06/18		5,550,000	7,039	5,744	
Province of British Columbia	4.95%	2040/06/18		1,900,000	2,583	2,017	
Province of British Columbia	4.30%	2042/06/18		7,850,000	8,654	7,729	
Province of British Columbia	3.20%	2044/06/18		2,350,000	2,515	1,969	
Province of British Columbia	2.80%	2048/06/18	Series 'BCCD-35'	3,400,000	3,586	2,592	
Province of British Columbia	2.95%	2050/06/18		2,800,000	2,371	2,178	
Province of British Columbia	2.75%	2052/06/18		2,800,000	2,119	2,078	
Province of British Columbia	4.25%	2053/12/18		525,000	518	516	
Province of Manitoba	2.60%	2027/06/02		650,000	631	627	
Province of Manitoba	3.00%	2028/06/02		2,300,000	2,380	2,229	
Province of Manitoba	2.75%	2029/06/02		2,400,000	2,622	2,284	
Province of Manitoba	2.05%	2030/06/02		2,300,000	2,298	2,076	
Province of Manitoba	2.05%	2031/06/02		300,000	261	265	
Province of Manitoba	3.90%	2032/12/02		1,525,000	1,514	1,499	
Province of Manitoba	3.80%	2033/06/02		625,000	619	607	
Province of Manitoba	5.70%	2037/03/05		1,700,000	1,990	1,908	
Province of Manitoba	4.65%	2040/03/05		3,850,000	4,818	3,912	
Province of Manitoba	4.10%	2041/03/05		2,300,000	2,755	2,186	
Province of Manitoba	4.05%	2045/09/05		1,600,000	1,980	1,496	
Province of Manitoba	2.85%	2046/09/05		2,425,000	2,176	1,858	
Province of Manitoba	3.40%	2048/09/05		2,000,000	2,214	1,673	
Province of Manitoba	3.20%	2050/03/05		100,000	100	80	
Province of Manitoba	2.05%	2052/09/05		875,000	704	539	
Province of Manitoba	3.15%	2052/09/05		200,000	170	158	
Province of Manitoba	3.80%	2053/09/05		650,000	584	579	
Province of New Brunswick	1.80%	2025/08/14		1,200,000	1,244	1,167	
Province of New Brunswick	2.35%	2027/08/14		2,300,000	2,191	2,196	
Province of New Brunswick	3.10%	2028/08/14		1,200,000	1,317	1,165	
Province of New Brunswick	2.55%	2031/08/14		1,450,000	1,367	1,319	
Province of New Brunswick	4.45%	2033/08/14		525,000	523	535	
Province of New Brunswick	4.65%	2035/09/26		200,000	192	206	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Province of New Brunswick	4.55%	2037/03/26		1,700,000	1,935	1,724	
Province of New Brunswick	4.80%	2041/06/03		1,600,000	2,070	1,655	
Province of New Brunswick	3.55%	2043/06/03		200,000	179	176	
Province of New Brunswick	3.10%	2048/08/14		350,000	348	278	
Province of New Brunswick	3.05%	2050/08/14		2,200,000	2,406	1,721	
Province of Newfoundland and Labrador	1.25%	2027/06/02		1,700,000	1,678	1,574	
Province of Newfoundland and Labrador	2.85%	2029/06/02		2,425,000	2,575	2,308	
Province of Newfoundland and Labrador	1.75%	2030/06/02		1,600,000	1,530	1,410	
Province of Newfoundland and Labrador	2.05%	2031/06/02		2,425,000	2,345	2,125	
Province of Newfoundland and Labrador	5.70%	2035/10/17		200,000	208	220	
Province of Newfoundland and Labrador	3.70%	2048/10/17		775,000	807	663	
Province of Newfoundland and Labrador	2.65%	2050/10/17	Series '7H'	3,600,000	3,270	2,507	
Province of Newfoundland and Labrador	3.15%	2052/12/02		1,350,000	1,289	1,038	
Province of Nova Scotia	2.10%	2027/06/01		1,700,000	1,564	1,617	
Province of Nova Scotia	4.05%	2029/06/01		625,000	640	631	
Province of Nova Scotia	2.00%	2030/09/01		1,725,000	1,708	1,546	
Province of Nova Scotia	2.40%	2031/12/01		875,000	859	784	
Province of Nova Scotia	6.60%	2031/12/01		325,000	345	378	
Province of Nova Scotia	4.90%	2035/06/01		100,000	99	105	
Province of Nova Scotia	4.50%	2037/06/01		1,800,000	2,188	1,818	
Province of Nova Scotia	3.15%	2051/12/01		2,425,000	2,556	1,930	
Province of Nova Scotia	3.50%	2062/06/02		600,000	577	499	
Province of Ontario	1.75%	2025/09/08		8,800,000	8,337	8,540	
Province of Ontario	2.40%	2026/06/02		3,200,000	3,014	3,104	
Province of Ontario	1.85%	2027/02/01		2,300,000	2,098	2,185	
Province of Ontario	2.60%	2027/06/02		5,600,000	5,392	5,404	
Province of Ontario	7.60%	2027/06/02	Series 'KJ'	975,000	1,260	1,074	
Province of Ontario	3.60%	2028/03/08		1,525,000	1,496	1,512	
Province of Ontario	2.90%	2028/06/02		5,400,000	5,692	5,218	
Province of Ontario	3.40%	2028/09/08		1,050,000	1,046	1,033	
Province of Ontario	6.50%	2029/03/08		5,700,000	7,674	6,347	
Province of Ontario	2.70%	2029/06/02		8,450,000	8,768	8,030	
Province of Ontario	1.55%	2029/11/01		1,125,000	1,060	1,002	
Province of Ontario	2.05%	2030/06/02		11,100,000	11,341	10,038	
Province of Ontario	1.35%	2030/12/02		10,050,000	9,469	8,601	
Province of Ontario	2.15%	2031/06/02		8,675,000	8,588	7,734	
Province of Ontario	3.75%	2032/06/02		6,675,000	6,516	6,536	
Province of Ontario	5.85%	2033/03/08		9,300,000	11,842	10,431	
Province of Ontario	3.65%	2033/06/02		7,500,000	7,076	7,226	
Province of Ontario	5.60%	2035/06/02		5,550,000	7,802	6,200	
Province of Ontario	8.25%	2036/06/20		2,700,000	4,031	3,639	
Province of Ontario	4.70%	2037/06/02		12,700,000	16,069	13,175	
Province of Ontario	4.60%	2039/06/02		8,200,000	10,752	8,400	
Province of Ontario	4.65%	2041/06/02		13,950,000	15,821	14,369	
Province of Ontario	3.50%	2043/06/02		8,000,000	8,655	7,085	
Province of Ontario	3.45%	2045/06/02		8,550,000	9,662	7,447	
Province of Ontario	2.90%	2046/12/02		28,400,000	29,233	22,379	
Province of Ontario	2.80%	2048/06/02		6,325,000	5,576	4,849	
Province of Ontario	2.90%	2049/06/02		10,200,000	9,472	7,924	
Province of Ontario	2.65%	2050/12/02		24,400,000	17,599	17,929	
Province of Ontario	1.90%	2051/12/02		5,700,000	3,404	3,504	
Province of Ontario	2.55%	2052/12/02		4,500,000	3,114	3,208	
Province of Ontario	3.75%	2053/12/02		9,825,000	8,814	8,897	
Province of Ontario	4.15%	2054/12/02		800,000	734	777	
Province of Prince Edward Island	6.10%	2027/07/29		600,000	704	635	
Province of Prince Edward Island	1.20%	2028/02/11		1,050,000	1,037	954	
Province of Quebec	2.75%	2025/09/01		6,100,000	5,893	5,993	
Province of Quebec	8.50%	2026/04/01		1,200,000	1,402	1,287	
Province of Quebec	2.50%	2026/09/01		6,800,000	6,433	6,591	
Province of Quebec	2.75%	2027/09/01		2,275,000	2,377	2,201	
Province of Quebec	2.75%	2028/09/01		1,850,000	1,971	1,775	
Province of Quebec	2.30%	2029/09/01		9,200,000	9,635	8,550	
Province of Quebec	6.00%	2029/10/01	Series 'OS'	900,000	1,214	991	
Province of Quebec	1.90%	2030/09/01		10,925,000	11,019	9,737	
Province of Quebec	2.10%	2031/05/27		600,000	585	534	
Province of Quebec	1.50%	2031/09/01		3,050,000	2,819	2,582	
Province of Quebec	3.65%	2032/05/20		200,000	200	195	
Province of Quebec	3.25%	2032/09/01		6,650,000	6,217	6,270	
Province of Quebec	3.60%	2033/09/01		3,925,000	3,745	3,758	
Province of Quebec	5.75%	2036/12/01		2,200,000	2,444	2,499	
Province of Quebec	5.00%	2038/12/01		6,450,000	7,963	6,869	
Province of Quebec	5.00%	2041/12/01		10,100,000	12,392	10,804	
Province of Quebec	4.25%	2043/12/01		2,000,000	2,198	1,955	
Province of Quebec	3.50%	2045/12/01		14,100,000	16,164	12,306	
Province of Quebec	3.50%	2048/12/01		9,475,000	11,184	8,198	
Province of Quebec	3.10%	2051/12/01		12,825,000	12,409	10,269	
Province of Quebec	2.85%	2053/12/01		12,500,000	9,290	9,416	
Province of Quebec	4.40%	2055/12/01		6,700,000	6,677	6,769	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Province of Saskatchewan	0.80%	2025/09/02		1,400,000	1,373	1,344	
Province of Saskatchewan	3.05%	2028/12/02		3,475,000	3,780	3,366	
Province of Saskatchewan	2.20%	2030/06/02		600,000	588	547	
Province of Saskatchewan	2.15%	2031/06/02		1,550,000	1,525	1,381	
Province of Saskatchewan	4.75%	2040/06/01	Series 'GC'	2,300,000	2,905	2,389	
Province of Saskatchewan	3.90%	2045/06/02		3,450,000	4,182	3,204	
Province of Saskatchewan	3.30%	2048/06/02		1,850,000	1,960	1,548	
Province of Saskatchewan	3.10%	2050/06/02		2,300,000	2,493	1,845	
Province of Saskatchewan	4.20%	2054/12/02		650,000	643	634	
					623,783	552,146	33.5%
Municipal Government & Guaranteed							
Aéroports de Montréal	5.67%	2037/10/16	Series 'H', Callable	100,000	103	108	
Aéroports de Montréal	5.47%	2040/04/16	Series 'I', Callable	2,600,000	3,324	2,778	
Calgary Airport Authority	3.20%	2036/10/07	Series 'A', Callable	900,000	875	763	
Calgary Airport Authority	3.45%	2041/10/07	Series 'C', Callable	1,150,000	1,124	963	
City of Greater Sudbury	2.42%	2050/03/12		300,000	300	200	
City of Montreal	3.00%	2027/09/01		275,000	274	267	
City of Montreal	3.15%	2028/09/01		2,375,000	2,626	2,301	
City of Montreal	1.75%	2030/09/01		1,675,000	1,613	1,465	
City of Montreal	2.00%	2031/09/01		875,000	856	759	
City of Montreal	4.10%	2034/12/01		1,800,000	1,773	1,752	
City of Montreal	3.15%	2036/12/01		125,000	125	108	
City of Montreal	3.50%	2038/12/01		1,150,000	1,205	1,015	
City of Montreal	2.40%	2041/12/01		2,425,000	2,279	1,774	
City of Montreal	6.00%	2043/06/01		895,000	908	1,044	
City of Montreal	4.40%	2043/12/01		750,000	743	725	
City of Ottawa	3.10%	2048/07/27		200,000	191	156	
City of Ottawa	2.50%	2051/05/11		1,100,000	1,061	749	
City of Ottawa	4.20%	2053/07/30		200,000	199	188	
City of Toronto	2.40%	2026/06/24		250,000	244	242	
City of Toronto	2.40%	2027/06/07		3,400,000	3,620	3,256	
City of Toronto	2.65%	2029/11/09		600,000	605	564	
City of Toronto	3.50%	2036/06/02		2,075,000	1,946	1,895	
City of Toronto	2.60%	2039/09/24		75,000	74	59	
City of Toronto	5.20%	2040/06/01		600,000	625	639	
City of Toronto	4.70%	2041/06/10		200,000	199	201	
City of Toronto	2.85%	2041/11/23		725,000	698	571	
City of Toronto	3.80%	2042/12/13		500,000	486	448	
City of Toronto	4.40%	2042/12/14		200,000	199	194	
City of Toronto	3.25%	2046/06/24		75,000	71	61	
City of Toronto	3.20%	2048/08/01		300,000	299	238	
City of Vancouver	2.85%	2027/11/03		150,000	150	145	
City of Vancouver	2.30%	2031/11/05		275,000	275	245	
City of Winnipeg	5.90%	2029/02/02	Series 'VW'	540,000	565	585	
Greater Toronto Airports Authority	6.45%	2029/07/30		389,398	417	407	
Greater Toronto Airports Authority	7.10%	2031/06/04		400,000	568	457	
Greater Toronto Airports Authority	3.26%	2037/06/01	Callable	125,000	125	107	
Greater Toronto Airports Authority	2.75%	2039/10/17	Series '19-2', Callable	1,850,000	1,813	1,449	
Greater Toronto Airports Authority	5.63%	2040/06/07	Callable	2,000,000	2,723	2,188	
Greater Toronto Airports Authority	3.15%	2051/10/05	Series '21-1', Callable	750,000	714	573	
Municipal Finance Authority of British Columbia	2.50%	2026/04/19		6,100,000	6,450	5,927	
Municipal Finance Authority of British Columbia	4.95%	2027/12/01		600,000	695	620	
Municipal Finance Authority of British Columbia	3.05%	2028/10/23		2,450,000	2,707	2,372	
Municipal Finance Authority of British Columbia	4.50%	2028/12/03		325,000	325	333	
Municipal Finance Authority of British Columbia	2.50%	2041/09/27		1,000,000	972	757	
Ottawa MacDonald-Cartier International Airport Authority	3.93%	2045/06/09	Series 'E', Sinkable, Callable	179,538	179	158	
Regional Municipality of Peel	4.25%	2033/12/02		300,000	299	299	
Regional Municipality of Peel	3.85%	2042/10/30		125,000	140	113	
Regional Municipality of York	2.60%	2025/12/15		150,000	149	146	
Regional Municipality of York	2.35%	2027/06/09		600,000	568	574	
Regional Municipality of York	2.65%	2029/04/18		900,000	909	852	
Regional Municipality of York	2.15%	2031/06/22		1,475,000	1,443	1,309	
Regional Municipality of York	4.05%	2034/05/01		300,000	299	294	
South Coast British Columbia Transportation Authority	3.25%	2028/11/23		100,000	100	98	
South Coast British Columbia Transportation Authority	4.45%	2044/06/09		100,000	117	97	
South Coast British Columbia Transportation Authority	3.85%	2052/02/09		200,000	205	177	
University of Ottawa	2.64%	2060/02/13	Series 'C', Callable	125,000	125	77	
University of Toronto	6.78%	2031/07/18	Callable	625,000	657	700	
University of Toronto	5.84%	2043/12/15	Series 'B'	700,000	811	780	
Vancouver Airport Authority	7.43%	2026/12/07	Series 'B', Step Rate, Callable	775,000	934	823	
Vancouver Airport Authority	2.80%	2050/09/21	Series 'J', Callable	450,000	450	323	
Winnipeg Airports Authority Inc.	3.04%	2051/02/03	Series 'G', Callable	1,500,000	1,452	1,044	
York University	5.84%	2044/05/04		850,000	850	950	
					56,831	50,462	3.0%
Corporate							
407 International Inc.	6.47%	2029/07/27	Series '99-A2', Callable	1,800,000	2,247	1,964	
407 International Inc.	3.14%	2030/03/06	Callable	325,000	325	307	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
407 International Inc.	5.96%	2035/12/03		850,000	1,044	936	
407 International Inc.	5.75%	2036/02/14	Series '06D1'	1,800,000	1,873	1,905	
407 International Inc.	4.19%	2042/04/25	Callable	2,300,000	2,764	2,109	
407 International Inc.	3.65%	2044/09/08	Callable	175,000	175	148	
407 International Inc.	3.83%	2046/05/11	Callable	1,050,000	1,218	903	
407 International Inc.	3.72%	2048/05/11	Callable	125,000	125	105	
407 International Inc.	2.84%	2050/03/07	Callable	400,000	399	282	
407 International Inc.	4.86%	2053/07/31	Series '23A1', Callable	225,000	225	225	
407 International Inc.	4.68%	2053/10/07	Callable	100,000	100	97	
407 International Inc.	4.89%	2054/04/04	Callable	200,000	200	201	
AIMCo Realty Investors L.P.	2.71%	2029/06/01	Series '4', Callable	2,000,000	1,967	1,841	
Alberta PowerLine L.P.	4.07%	2053/12/01	Sinkable	1,498,701	1,580	1,309	
Alectra Inc.	1.75%	2031/02/11	Callable	1,200,000	1,173	1,020	
Algonquin Power Co.	2.85%	2031/07/15	Callable	950,000	931	831	
Alimentation Couche-Tard Inc.	5.59%	2030/09/25	Callable	1,025,000	1,029	1,074	
Allied Properties REIT	3.11%	2027/04/08	Series 'E', Callable	250,000	250	229	
Allied Properties REIT	3.13%	2028/05/15	Series 'G', Callable	300,000	300	266	
Allied Properties REIT	3.39%	2029/08/15	Series 'D', Callable	650,000	626	562	
Allied Properties REIT	3.10%	2032/02/06	Callable	775,000	737	606	
AltaGas Ltd.	3.98%	2027/10/04	Callable	300,000	300	293	
AltaGas Ltd.	2.48%	2030/11/30	Callable	450,000	450	389	
AltaGas Ltd.	5.14%	2034/03/14	Callable	100,000	100	99	
AltaLink L.P.	5.25%	2036/09/22	Callable	1,150,000	1,460	1,194	
AltaLink L.P.	3.99%	2042/06/30	Callable	1,800,000	2,061	1,616	
AltaLink L.P.	4.92%	2043/09/17		175,000	175	176	
AltaLink L.P.	4.05%	2044/11/21	Series '14-3', Callable	200,000	200	180	
AltaLink L.P.	3.72%	2046/12/03	Callable	225,000	225	191	
ARC Resources Ltd.	3.47%	2031/03/10	Callable	1,800,000	1,802	1,650	
Athabasca Indigenous Midstream L.P.	6.07%	2042/02/05	Sinkable, Callable	1,449,661	1,452	1,498	
Bank of Montreal	1.76%	2026/03/10	Callable	325,000	325	311	
Bank of Montreal	1.55%	2026/05/28	Callable	1,600,000	1,583	1,515	
Bank of Montreal	2.70%	2026/12/09		200,000	200	193	
Bank of Montreal	4.31%	2027/06/01	Callable	1,350,000	1,350	1,341	
Bank of Montreal	4.71%	2027/12/07	Callable	1,675,000	1,673	1,683	
Bank of Montreal	3.19%	2028/03/01		4,100,000	4,383	3,957	
Bank of Montreal	5.04%	2028/05/29	Callable	1,475,000	1,478	1,499	
Bank of Montreal	1.93%	2031/07/22	Variable Rate, Callable	1,400,000	1,391	1,319	
Bank of Montreal	6.03%	2033/09/07	Variable Rate, Callable	2,090,000	2,088	2,174	
Bank of Nova Scotia	5.50%	2025/12/29		5,500,000	5,566	5,556	
Bank of Nova Scotia	2.62%	2026/12/02		275,000	275	264	
Bank of Nova Scotia	2.95%	2027/03/08		1,900,000	1,867	1,825	
Bank of Nova Scotia	1.40%	2027/11/01		4,250,000	4,133	3,877	
Bank of Nova Scotia	3.10%	2028/02/02		2,300,000	2,141	2,214	
Bank of Nova Scotia	3.93%	2032/05/03	Variable Rate, Callable	800,000	770	780	
Bank of Nova Scotia	5.68%	2033/08/02	Variable Rate, Callable	1,125,000	1,114	1,154	
BCI QuadReal Realty	1.07%	2026/02/04	Callable	1,100,000	1,092	1,042	
bclMC Realty Corp.	3.00%	2027/03/31	Callable	300,000	319	289	
Bell Canada	8.88%	2026/04/17		403,000	508	427	
Bell Canada	2.90%	2026/08/12	Callable	300,000	299	290	
Bell Canada	1.65%	2027/08/16	Callable	475,000	475	439	
Bell Canada	6.55%	2029/05/01	Callable	300,000	307	320	
Bell Canada	4.55%	2030/02/09	Callable	450,000	449	446	
Bell Canada	3.00%	2031/03/17	Callable	2,300,000	1,990	2,067	
Bell Canada	7.85%	2031/04/02		475,000	518	545	
Bell Canada	6.10%	2035/03/16	Series '1M-17', Callable	1,800,000	1,877	1,925	
Bell Canada	4.75%	2044/09/29	Callable	1,800,000	2,098	1,641	
Bell Canada	4.35%	2045/12/18	Callable	150,000	149	129	
Bell Canada	4.45%	2047/02/27	Callable	150,000	149	130	
Bell Canada	3.50%	2050/09/30	Callable	475,000	475	347	
Bell Canada	4.05%	2051/03/17	Callable	1,075,000	1,041	865	
Bell Canada	5.15%	2053/02/09	Callable	650,000	640	623	
Bridging North America G.P.	4.34%	2053/08/31	Series 'B', Sinkable	100,000	104	85	
British Columbia Ferry Services Inc.	4.70%	2043/10/23	Series '13-1', Callable	1,350,000	1,708	1,341	
British Columbia Investment Management Corp.	4.90%	2033/06/02		500,000	535	525	
Broadcast Centre Trust	7.53%	2027/05/01	Callable	218,158	281	225	
Brookfield Asset Management Inc.	4.82%	2026/01/28	Callable	600,000	657	600	
Brookfield Corp.	5.95%	2035/06/14		800,000	798	840	
Brookfield Infrastructure Finance ULC	4.19%	2028/09/11	Callable	650,000	719	637	
Brookfield Infrastructure Finance ULC	3.41%	2029/10/09	Callable	325,000	325	304	
Brookfield Infrastructure Finance ULC	5.71%	2030/07/27	Callable	475,000	475	494	
Brookfield Infrastructure Finance ULC	2.86%	2032/09/01	Callable	275,000	275	234	
Brookfield Infrastructure Finance ULC	5.44%	2034/04/25	Callable	375,000	375	380	
Brookfield Infrastructure Finance ULC	5.95%	2053/07/27	Callable	300,000	300	319	
Brookfield Renewable Partners ULC	4.25%	2029/01/15	Callable	150,000	150	148	
Brookfield Renewable Partners ULC	3.38%	2030/01/15	Series '12', Callable	1,150,000	1,136	1,077	
Brookfield Renewable Partners ULC	5.29%	2033/10/28	Callable	400,000	400	407	
Brookfield Renewable Partners ULC	3.33%	2050/08/13	Callable	250,000	250	178	
BRP Finance ULC	5.84%	2036/11/05	Series '4', Callable	300,000	300	315	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Bruce Power L.P.	4.01%	2029/06/21	Series '17-2', Callable	325,000	325	317	
Bruce Power L.P.	4.00%	2030/06/21	Series '20-1', Callable	1,800,000	1,896	1,741	
Bruce Power L.P.	4.13%	2033/06/21	Series '18-1', Callable	275,000	275	260	
Bruce Power L.P.	4.75%	2049/06/21	Series '19', Callable	300,000	300	284	
Cameco Corp.	2.95%	2027/10/21	Series 'H', Callable	725,000	713	691	
Cameco Corp.	4.94%	2031/05/24	Callable	200,000	200	201	
Canada Life Assurance Co.	6.40%	2028/12/11	Series 'B', Callable	650,000	621	700	
Canadian Imperial Bank of Commerce	1.10%	2026/01/19		2,500,000	2,448	2,373	
Canadian Imperial Bank of Commerce	2.25%	2027/01/07		3,425,000	3,195	3,238	
Canadian Imperial Bank of Commerce	5.05%	2027/10/07	Callable	3,450,000	3,496	3,498	
Canadian Imperial Bank of Commerce	5.50%	2028/01/14	Callable	3,450,000	3,518	3,551	
Canadian Imperial Bank of Commerce	1.96%	2031/04/21	Variable Rate, Callable	825,000	816	782	
Canadian Imperial Bank of Commerce	4.20%	2032/04/07	Variable Rate, Callable	1,300,000	1,295	1,276	
Canadian Imperial Bank of Commerce	5.35%	2033/04/20	Variable Rate, Callable	975,000	959	987	
Canadian National Railway Co.	2.80%	2025/09/22	Callable	300,000	299	293	
Canadian National Railway Co.	3.20%	2028/07/31	Callable	225,000	224	216	
Canadian National Railway Co.	4.40%	2033/05/10	Callable	1,575,000	1,543	1,560	
Canadian National Railway Co.	3.60%	2047/08/01	Callable	1,300,000	1,356	1,067	
Canadian National Railway Co.	4.70%	2053/05/10	Callable	675,000	666	655	
Canadian Natural Resources Ltd.	3.42%	2026/12/01	Callable	2,650,000	2,783	2,585	
Canadian Natural Resources Ltd.	2.50%	2028/01/17	Callable	300,000	300	280	
Canadian Natural Resources Ltd.	4.85%	2047/05/30	Callable	175,000	175	162	
Canadian Pacific Railway Co.	2.54%	2028/02/28	Callable	1,075,000	1,063	1,010	
Canadian Pacific Railway Co.	3.15%	2029/03/13	Callable	300,000	299	285	
Canadian Pacific Railway Co.	6.45%	2039/11/17	Callable	750,000	1,035	869	
Canadian Tire Corp. Ltd.	5.37%	2030/09/16	Callable	875,000	876	898	
Canadian Western Bank	1.82%	2027/12/16	Callable	775,000	758	712	
Capital City Link G.P.	4.39%	2046/03/31	Series 'A', Sinkable, Callable	171,344	171	157	
Capital Power Corp.	4.42%	2030/02/08	Callable	650,000	640	630	
Capital Power Corp.	3.15%	2032/10/01	Callable	850,000	822	726	
Capital Power Corp.	5.97%	2034/01/25	Callable	1,100,000	1,100	1,135	
CCL Industries Inc.	3.86%	2028/04/13	Series '1', Callable	75,000	75	72	
Cenovus Energy Inc.	3.60%	2027/03/10	Callable	2,050,000	2,102	2,001	
Central 1 Credit Union	5.42%	2025/09/29		475,000	475	477	
Central 1 Credit Union	1.32%	2026/01/29		225,000	223	213	
Central 1 Credit Union	4.65%	2028/02/07		825,000	819	816	
CGI Inc.	2.10%	2028/09/18	Callable	700,000	682	636	
Choice Properties REIT	4.06%	2025/11/24	Series 'F', Callable	200,000	200	198	
Choice Properties REIT	2.46%	2026/11/30	Series 'Q', Callable	325,000	325	309	
Choice Properties REIT	2.85%	2027/05/21	Series 'P', Callable	350,000	350	333	
Choice Properties REIT	4.18%	2028/03/08	Series 'L', Callable	200,000	200	197	
Choice Properties REIT	3.53%	2029/06/11	Series 'M', Callable	850,000	836	803	
Choice Properties REIT	2.98%	2030/03/04	Series 'N', Callable	1,050,000	1,050	954	
Choice Properties REIT	5.40%	2033/03/01	Callable	275,000	275	279	
Choice Properties REIT	5.70%	2034/02/28	Callable	400,000	400	411	
Clover L.P.	4.22%	2034/06/30	Series '1B', Sinkable	118,031	118	113	
CNH Industrial Capital Canada Ltd.	5.50%	2026/08/11		475,000	474	482	
Coast Capital Savings Federal Credit Union	5.25%	2030/10/29	Variable Rate, Callable	1,000,000	1,098	982	
Coastal GasLink Pipeline L.P.	4.69%	2029/09/30	Series 'B'	540,000	540	545	
Coastal GasLink Pipeline L.P.	4.91%	2031/06/30	Series 'C'	600,000	600	608	
Coastal GasLink Pipeline L.P.	5.19%	2034/09/30	Series 'D'	600,000	600	611	
Coastal GasLink Pipeline L.P.	5.40%	2036/09/30	Series 'E'	300,000	300	309	
Coastal GasLink Pipeline L.P.	5.54%	2039/06/30	Series 'F'	1,800,000	1,800	1,868	
Comber Wind L.P.	5.13%	2030/11/15	Sinkable, Callable	89,201	89	88	
Cordelio Amalco GP I	4.09%	2034/09/30	Series 'A', Sinkable	155,611	156	146	
Crombie REIT	3.13%	2031/08/12	Series 'J', Callable	400,000	400	350	
Crosslinx Transit Solutions G.P.	4.65%	2046/09/30	Sinkable	214,143	214	194	
CT REIT	3.29%	2026/06/01	Series 'D', Callable	125,000	125	121	
CT REIT	3.87%	2027/12/07	Series 'F', Callable	350,000	350	338	
CT REIT	3.03%	2029/02/05	Callable	350,000	350	322	
CU Inc.	5.18%	2035/11/21	Callable	650,000	721	669	
CU Inc.	4.54%	2041/10/24		750,000	894	720	
CU Inc.	3.81%	2042/09/10		1,150,000	1,318	1,002	
CU Inc.	4.72%	2043/09/09	Callable	875,000	961	858	
CU Inc.	4.09%	2044/09/02	Callable	2,600,000	3,047	2,338	
CU Inc.	3.96%	2045/07/27	Callable	325,000	325	286	
CU Inc.	4.95%	2050/11/18	Callable	100,000	100	102	
Daimler Canada Finance Inc.	1.65%	2025/09/22		1,075,000	1,066	1,036	
Daimler Truck Finance Canada Inc.	5.77%	2028/09/25		2,825,000	2,897	2,945	
Dollarama Inc.	1.51%	2027/09/20	Callable	2,525,000	2,418	2,306	
Dollarama Inc.	5.53%	2028/09/26	Callable	400,000	400	415	
Dream Industrial REIT	1.66%	2025/12/22	Series 'A', Callable	125,000	125	119	
Dream Industrial REIT	2.54%	2026/12/07	Series 'D', Callable	475,000	475	449	
Dream Industrial REIT	2.06%	2027/06/17	Series 'C', Callable	375,000	375	346	
Dream Summit Industrial L.P.	2.25%	2027/01/12	Series 'C', Callable	700,000	626	656	
Dream Summit Industrial L.P.	2.44%	2028/07/14	Series 'D', Callable	650,000	565	591	
Dream Summit Industrial L.P.	5.11%	2029/02/12	Callable	300,000	300	302	
Eagle Credit Card Trust	1.55%	2026/06/17	Series 'A'	850,000	842	801	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$'000s)	Fair Value (\$'000s)	% of Net Assets
Eagle Credit Card Trust	4.78%	2027/07/17	Series 'A'	600,000	598	604	
Enbridge Gas Distribution Inc.	4.95%	2050/11/22	Callable	200,000	200	200	
Enbridge Gas Inc.	2.50%	2026/08/05	Callable	1,700,000	1,806	1,630	
Enbridge Gas Inc.	5.46%	2028/10/06	Callable	400,000	400	417	
Enbridge Gas Inc.	3.59%	2047/11/22	Callable	250,000	250	203	
Enbridge Gas Inc.	3.51%	2047/11/29	Callable	200,000	200	160	
Enbridge Gas Inc.	3.65%	2050/04/01	Callable	1,150,000	1,306	939	
Enbridge Gas Inc.	5.67%	2053/10/06	Callable	325,000	325	362	
Enbridge Inc.	5.70%	2027/11/09	Callable	975,000	982	1,007	
Enbridge Inc.	4.90%	2028/05/26	Callable	275,000	275	278	
Enbridge Inc.	7.20%	2032/06/18	Callable	750,000	914	828	
Enbridge Inc.	5.75%	2039/09/02	Callable	300,000	300	308	
Enbridge Inc.	4.24%	2042/08/27	Callable	1,350,000	1,433	1,158	
Enbridge Inc.	4.57%	2044/03/11	Callable	1,800,000	1,973	1,602	
Enbridge Inc.	4.10%	2051/09/21	Callable	950,000	914	766	
Enbridge Inc.	5.76%	2053/05/26	Callable	700,000	700	728	
Enbridge Inc.	5.38%	2077/09/27	Variable Rate, Callable	3,400,000	3,518	3,311	
Enbridge Inc.	6.63%	2078/04/12	Series 'C', Variable Rate, Callable	400,000	400	406	
Enbridge Inc.	5.00%	2082/01/19	Variable Rate, Callable	200,000	157	179	
Enbridge Inc.	8.75%	2084/01/15	Variable Rate, Convertible, Callable	1,150,000	1,155	1,287	
Enbridge Pipelines Inc.	3.45%	2025/09/29	Callable	750,000	762	737	
Enbridge Pipelines Inc.	3.52%	2029/02/22	Callable	1,600,000	1,538	1,527	
Enbridge Pipelines Inc.	2.82%	2031/05/12	Callable	400,000	400	356	
Enbridge Pipelines Inc.	5.35%	2039/11/10	Callable	350,000	350	345	
Enbridge Pipelines Inc.	5.33%	2040/04/06	Callable	1,800,000	2,185	1,769	
Enbridge Pipelines Inc.	4.33%	2049/02/22	Callable	150,000	150	127	
Enbridge Pipelines Inc.	4.20%	2051/05/12	Callable	700,000	671	577	
Energir Inc.	3.53%	2047/05/16	Series 'U', Callable	100,000	96	82	
ENMAX Corp.	3.84%	2028/06/05	Series '4', Callable	1,300,000	1,422	1,251	
EPCOR Utilities Inc.	2.41%	2031/06/30	Callable	1,250,000	1,228	1,097	
EPCOR Utilities Inc.	6.65%	2038/04/15	Callable	1,150,000	1,735	1,351	
EPCOR Utilities Inc.	4.55%	2042/02/28	Callable	200,000	199	192	
EPCOR Utilities Inc.	3.55%	2047/11/27	Callable	100,000	100	82	
EPCOR Utilities Inc.	3.11%	2049/07/08	Callable	650,000	612	487	
EPCOR Utilities Inc.	4.99%	2054/05/31	Callable	700,000	700	715	
Equitable Bank	1.88%	2025/11/26		800,000	781	766	
Fair Hydro Trust	3.36%	2033/05/15	Callable	425,000	437	395	
Fairfax Financial Holdings Ltd.	4.25%	2027/12/06	Callable	2,375,000	2,463	2,336	
Fairfax Financial Holdings Ltd.	4.23%	2029/06/14	Callable	275,000	275	268	
Fédération des caisses Desjardins du Québec	5.20%	2025/10/01		975,000	974	979	
Fédération des caisses Desjardins du Québec	1.09%	2026/01/21		650,000	642	617	
Fédération des caisses Desjardins du Québec	1.59%	2026/09/10		800,000	791	754	
Fédération des caisses Desjardins du Québec	1.99%	2031/05/28	Variable Rate, Callable	1,075,000	1,066	1,018	
Fédération des caisses Desjardins du Québec	5.28%	2034/05/15	Variable Rate, Callable	600,000	600	607	
Finning International Inc.	4.45%	2028/05/16	Callable	250,000	250	249	
First Capital REIT	3.60%	2026/05/06	Series 'T', Callable	100,000	100	97	
First Capital REIT	3.46%	2027/01/22	Series 'V', Callable	800,000	792	771	
First Capital REIT	3.45%	2028/03/01	Callable	750,000	734	710	
First Capital REIT	5.57%	2031/03/01	Callable	100,000	100	101	
First National Financial Corp.	2.96%	2025/11/17	Series '3', Callable	450,000	427	435	
First Nations ETF L.P.	4.14%	2041/12/31	Series '1A', Sinkable	110,025	110	100	
Ford Credit Canada Co.	6.38%	2028/11/10	Callable	1,550,000	1,549	1,624	
Ford Credit Canada Co.	5.44%	2029/02/09	Callable	400,000	400	405	
Ford Credit Canada Co.	5.67%	2030/02/20	Callable	560,000	560	571	
Ford Credit Canada Co.	5.58%	2031/05/23	Callable	950,000	950	957	
Fortified Trust	1.96%	2026/10/23	Series 'A'	1,325,000	1,316	1,249	
Fortified Trust	4.42%	2027/12/23	Series 'A'	375,000	375	373	
FortisAlberta Inc.	5.85%	2038/04/15	Callable	2,300,000	3,028	2,512	
FortisAlberta Inc.	5.37%	2039/10/30	Callable	950,000	1,063	1,000	
FortisAlberta Inc.	2.63%	2051/06/08	Callable	150,000	150	100	
FortisBC Energy Inc.	6.00%	2037/10/02		1,900,000	2,475	2,097	
FortisBC Energy Inc.	2.54%	2050/07/13	Callable	1,050,000	1,000	696	
General Motors Financial of Canada Ltd.	1.70%	2025/07/09		225,000	225	218	
General Motors Financial of Canada Ltd.	1.75%	2026/04/15	Callable	1,725,000	1,699	1,634	
General Motors Financial of Canada Ltd.	3.15%	2027/02/08	Callable	600,000	592	576	
General Motors Financial of Canada Ltd.	5.20%	2028/02/09	Callable	200,000	200	202	
General Motors Financial of Canada Ltd.	5.00%	2029/02/09	Callable	550,000	549	552	
Genworth MI Canada Inc.	2.96%	2027/03/01	Callable	200,000	200	188	
Gibson Energy Inc.	3.60%	2029/09/17	Callable	1,450,000	1,529	1,372	
Gibson Energy Inc.	5.75%	2033/07/12	Callable	375,000	375	390	
Glacier Credit Card Trust	1.39%	2025/09/22	Series '20'	1,100,000	1,099	1,056	
Glacier Credit Card Trust	5.68%	2028/09/20	Series '23-1'	850,000	853	885	
Grand Renewable Solar L.P.	3.93%	2035/01/31	Series '1A', Sinkable, Callable	127,846	128	120	
Granite REIT Holdings L.P.	3.06%	2027/06/04	Series '4', Callable	775,000	787	739	
Granite REIT Holdings L.P.	2.19%	2028/08/30	Callable	650,000	630	585	
Granite REIT Holdings L.P.	2.38%	2030/12/18	Callable	350,000	350	299	
Great-West Lifeco Inc.	2.38%	2030/05/14	Callable	1,350,000	1,352	1,220	
Great-West Lifeco Inc.	6.67%	2033/03/21	Callable	400,000	560	452	

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CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Great-West Lifeco Inc.	6.00%	2039/11/16		200,000	200	222	
Great-West Lifeco Inc.	2.98%	2050/07/08	Callable	725,000	675	524	
HCN Canadian Holdings-1 L.P.	2.95%	2027/01/15	Callable	150,000	150	142	
Health Montreal Collective L.P.	6.72%	2049/09/30	Sinkable	1,521,508	1,860	1,706	
Honda Canada Finance Inc.	1.71%	2026/09/28		300,000	300	282	
Honda Canada Finance Inc.	4.87%	2027/09/23		2,300,000	2,261	2,323	
Honda Canada Finance Inc.	4.90%	2029/02/21		250,000	250	253	
Hospital for Sick Children (The)	3.42%	2057/12/07	Series 'B', Callable	75,000	75	58	
Hospital Infrastructure Partners (NOH) Partnership	5.44%	2045/01/31	Series 'A', Sinkable, Callable	254,623	255	257	
HSBC Bank Canada	1.78%	2026/05/20		3,150,000	2,994	2,999	
Hydro One Inc.	2.16%	2030/02/28	Callable	225,000	225	201	
Hydro One Inc.	7.35%	2030/06/03	Callable	725,000	806	829	
Hydro One Inc.	1.69%	2031/01/16	Callable	850,000	823	726	
Hydro One Inc.	2.23%	2031/09/17	Callable	1,550,000	1,525	1,347	
Hydro One Inc.	6.93%	2032/06/01	Callable	950,000	1,330	1,090	
Hydro One Inc.	4.16%	2033/01/27	Callable	475,000	475	464	
Hydro One Inc.	5.49%	2040/07/16	Callable	2,400,000	2,868	2,564	
Hydro One Inc.	4.39%	2041/09/26		1,800,000	2,207	1,700	
Hydro One Inc.	3.63%	2049/06/25	Callable	1,300,000	1,458	1,075	
Hydro One Inc.	4.85%	2054/11/30	Callable	100,000	100	100	
Hydro One Ltd.	1.41%	2027/10/15	Callable	400,000	400	366	
Hyundai Capital Canada Inc.	2.01%	2026/05/12	Series 'A', Callable	425,000	425	404	
Hyundai Capital Canada Inc.	4.81%	2027/02/01		100,000	100	100	
Hyundai Capital Canada Inc.	3.20%	2027/02/16	Callable	750,000	743	723	
Hyundai Capital Canada Inc.	5.57%	2028/03/08	Callable	375,000	375	386	
Hyundai Capital Canada Inc.	4.90%	2029/01/31	Callable	300,000	300	302	
IGM Financial Inc.	7.00%	2032/12/31		350,000	436	398	
IGM Financial Inc.	4.12%	2047/12/09	Callable	250,000	250	218	
Intact Financial Corp.	3.77%	2026/03/02	Callable	1,175,000	1,258	1,160	
Intact Financial Corp.	2.85%	2027/06/07	Callable	200,000	200	192	
Intact Financial Corp.	1.93%	2030/12/16	Callable	450,000	450	391	
Intact Financial Corp.	2.95%	2050/12/16	Callable	950,000	907	685	
Intact Financial Corp.	5.28%	2054/09/14	Callable	300,000	300	320	
Inter Pipeline Ltd.	4.23%	2027/06/01	Callable	2,100,000	2,232	2,054	
Inter Pipeline Ltd.	5.71%	2030/05/29	Callable	710,000	709	722	
Inter Pipeline Ltd.	3.98%	2031/11/25	Series '12', Callable	1,925,000	1,886	1,739	
Inter Pipeline Ltd.	6.38%	2033/02/17	Callable	400,000	400	415	
Inter Pipeline Ltd.	4.64%	2044/05/30	Callable	400,000	401	331	
John Deere Financial Inc.	1.63%	2026/04/09		1,150,000	1,143	1,094	
John Deere Financial Inc.	4.95%	2027/06/14		250,000	250	254	
John Deere Financial Inc.	4.63%	2029/04/04		1,200,000	1,217	1,209	
Keyera Corp.	3.96%	2030/05/29	Callable	950,000	1,002	907	
Keyera Corp.	5.66%	2054/01/04	Callable	1,000,000	1,000	1,011	
Laurentian Bank of Canada	4.60%	2025/09/02		425,000	425	422	
Loblaw Cos. Ltd.	6.65%	2027/11/08		1,150,000	1,398	1,215	
Loblaw Cos. Ltd.	2.28%	2030/05/07	Callable	1,150,000	1,170	1,022	
Loblaw Cos. Ltd.	5.90%	2036/01/18	Callable	1,800,000	2,334	1,908	
Lower Mattagami Energy L.P.	4.94%	2043/09/21	Callable	400,000	512	407	
Magna International Inc.	4.95%	2031/01/31	Callable	275,000	275	278	
Manulife Bank of Canada	2.86%	2027/02/16		2,200,000	2,033	2,113	
Manulife Financial Corp.	2.24%	2030/05/12	Variable Rate, Callable	1,725,000	1,767	1,685	
Manulife Financial Corp.	5.41%	2033/03/10	Variable Rate, Callable	1,025,000	1,024	1,045	
Manulife Financial Corp.	2.82%	2035/05/13	Variable Rate, Callable	875,000	793	785	
Mercedes-Benz Finance Canada Inc.	5.20%	2025/12/04		300,000	300	302	
Mercedes-Benz Finance Canada Inc.	5.12%	2028/06/27		175,000	175	179	
Metro Inc.	3.39%	2027/12/06	Callable	1,450,000	1,499	1,403	
Metro Inc.	4.66%	2033/02/07	Callable	200,000	200	198	
Metro Inc.	5.03%	2044/12/01	Series 'D', Callable	325,000	325	319	
Metro Inc.	3.41%	2050/02/28	Callable	250,000	250	189	
National Bank of Canada	1.53%	2026/06/15		600,000	592	568	
National Bank of Canada	1.57%	2026/08/18	Variable Rate, Callable	4,700,000	4,409	4,532	
National Bank of Canada	2.24%	2026/11/04		1,350,000	1,334	1,281	
National Bank of Canada	4.98%	2027/03/18	Floating Rate, Callable	300,000	300	301	
National Bank of Canada	5.22%	2028/06/14		450,000	450	460	
National Bank of Canada	5.43%	2032/08/16	Variable Rate, Callable	100,000	96	101	
National Bank of Canada	5.28%	2034/02/15	Variable Rate, Callable	600,000	600	606	
NAV Canada	0.94%	2026/02/09	Series '21-1', Callable	900,000	869	852	
NAV Canada	7.40%	2027/06/01	Series '96-3'	375,000	419	406	
NAV Canada	2.92%	2051/09/29	Callable	750,000	711	556	
North Battleford Power L.P.	4.96%	2032/12/31	Series 'A', Sinkable	192,099	192	190	
North West Redwater Partnership / NWR Financing Co. Ltd.	3.20%	2026/04/24	Callable	250,000	249	244	
North West Redwater Partnership / NWR Financing Co. Ltd.	2.80%	2027/06/01	Series 'J', Callable	775,000	787	741	
North West Redwater Partnership / NWR Financing Co. Ltd.	2.80%	2031/06/01	Series 'N', Callable	4,725,000	4,590	4,213	
North West Redwater Partnership / NWR Financing Co. Ltd.	4.15%	2033/06/01	Series 'H', Callable	850,000	835	812	
Northern Courier Pipeline L.P.	3.37%	2042/06/30	Sinkable	470,409	470	414	
Nouvelle Autoroute 30 Financement Inc.	3.75%	2033/03/31	Series 'C', Sinkable	90,188	90	84	
Nouvelle Autoroute 30 Financement Inc.	4.12%	2042/06/30	Series 'A', Sinkable	248,336	248	223	
Nova Scotia Power Inc.	6.95%	2033/08/25		650,000	756	726	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Nova Scotia Power Inc.	4.15%	2042/03/06	Callable	2,300,000	2,606	1,991	
OMERS Realty Corp.	3.63%	2030/06/05	Series '11', Callable	2,525,000	2,322	2,403	
Original Wempi Inc.	7.79%	2027/10/04		1,300,000	1,305	1,383	
Pembina Pipeline Corp.	3.62%	2029/04/03	Callable	100,000	89	95	
Pembina Pipeline Corp.	3.31%	2030/02/01	Series '15', Callable	1,250,000	1,320	1,162	
Pembina Pipeline Corp.	3.53%	2031/12/10	Callable	725,000	705	659	
Pembina Pipeline Corp.	5.02%	2032/01/12	Callable	950,000	950	949	
Pembina Pipeline Corp.	5.21%	2034/01/12	Callable	1,200,000	1,206	1,200	
Pembina Pipeline Corp.	4.75%	2043/04/30	Callable	2,500,000	2,539	2,252	
Pembina Pipeline Corp.	4.81%	2044/03/25	Series '4', Callable	1,150,000	1,279	1,041	
Pembina Pipeline Corp.	4.74%	2047/01/21	Callable	250,000	250	222	
Pembina Pipeline Corp.	4.54%	2049/04/03	Callable	750,000	722	644	
Pembina Pipeline Corp.	4.67%	2050/05/28	Callable	125,000	125	109	
Plenary Health Care Partnerships Humber L.P.	4.90%	2039/05/31	Sinkable	227,758	228	222	
Plenary Properties LTAP L.P.	6.29%	2044/01/31	Sinkable, Callable	415,468	440	452	
Power Corp. of Canada	8.57%	2039/04/22		1,650,000	2,211	2,266	
RioCan REIT	1.97%	2026/06/15	Series 'AD', Callable	300,000	300	284	
RioCan REIT	2.36%	2027/03/10	Series 'AC', Callable	350,000	350	327	
RioCan REIT	2.83%	2028/11/08	Series 'AE', Callable	650,000	630	592	
RioCan REIT	5.96%	2029/10/01	Callable	850,000	849	879	
RioCan REIT	5.46%	2031/03/01	Callable	300,000	300	302	
Rogers Communications Inc.	3.80%	2027/03/01	Callable	400,000	404	391	
Rogers Communications Inc.	5.70%	2028/09/28	Callable	1,100,000	1,102	1,141	
Rogers Communications Inc.	4.40%	2028/11/02	Callable	650,000	728	642	
Rogers Communications Inc.	3.25%	2029/05/01	Callable	2,650,000	2,839	2,482	
Rogers Communications Inc.	4.25%	2032/04/15	Callable	1,400,000	1,387	1,331	
Rogers Communications Inc.	5.90%	2033/09/21	Callable	750,000	750	792	
Rogers Communications Inc.	6.68%	2039/11/04	Callable	300,000	300	334	
Rogers Communications Inc.	6.11%	2040/08/25		400,000	400	423	
Rogers Communications Inc.	5.25%	2052/04/15	Callable	2,300,000	2,066	2,217	
Royal Bank of Canada	3.37%	2025/03/24		1,950,000	1,935	1,916	
Royal Bank of Canada	5.34%	2026/06/23		1,700,000	1,705	1,722	
Royal Bank of Canada	5.24%	2026/11/02		2,300,000	2,301	2,333	
Royal Bank of Canada	2.33%	2027/01/28		2,000,000	2,033	1,895	
Royal Bank of Canada	4.61%	2027/07/26		3,000,000	2,991	3,010	
Royal Bank of Canada	4.64%	2028/01/17		1,750,000	1,750	1,759	
Royal Bank of Canada	4.63%	2028/05/01		3,850,000	3,862	3,866	
Royal Bank of Canada	1.83%	2028/07/31		350,000	298	319	
Royal Bank of Canada	5.23%	2030/06/24		1,100,000	1,100	1,139	
Royal Bank of Canada	2.09%	2030/06/30	Variable Rate, Callable	3,825,000	3,899	3,716	
Royal Bank of Canada	2.14%	2031/11/03	Variable Rate, Callable	2,250,000	2,230	2,116	
Royal Bank of Canada	2.94%	2032/05/03	Variable Rate, Callable	2,275,000	2,257	2,162	
Royal Bank of Canada	1.67%	2033/01/28	Variable Rate, Callable	975,000	954	879	
Royal Bank of Canada	5.01%	2033/02/01	Variable Rate, Callable	475,000	475	477	
Royal Bank of Canada	5.10%	2034/04/03	Variable Rate, Convertible, Callable	2,800,000	2,820	2,816	
Saputo Inc.	1.42%	2026/06/19	Callable	225,000	225	211	
Saputo Inc.	2.24%	2027/06/16	Callable	400,000	411	374	
Saputo Inc.	2.30%	2028/06/22	Callable	950,000	933	870	
Scotiabank Capital Trust			Series '06-1', Variable Rate, Callable	650,000	669	685	
Shaw Communications Inc.	3.30%	2029/12/10	Callable	200,000	172	186	
Shaw Communications Inc.	6.75%	2039/11/09	Callable	1,500,000	1,862	1,681	
SmartCentres REIT	1.74%	2025/12/16	Series 'X', Callable	600,000	592	572	
SmartCentres REIT	3.44%	2026/08/28	Series 'P', Callable	125,000	125	121	
SmartCentres REIT	3.19%	2027/06/11	Series 'V', Callable	1,200,000	1,191	1,139	
SmartCentres REIT	3.83%	2027/12/21	Series 'S', Callable	150,000	150	144	
SmartCentres REIT	3.65%	2030/12/11	Series 'W', Callable	650,000	649	589	
SNC-Lavalin Innisfree McGill Finance Inc.	6.63%	2044/06/30	Callable	254,102	254	283	
Sun Life Capital Trust	7.09%	2032/06/30	Series 'B', Callable	700,000	830	770	
Sun Life Financial Inc.	2.46%	2031/11/18	Variable Rate, Callable	725,000	717	689	
Sun Life Financial Inc.	2.80%	2033/11/21	Variable Rate, Callable	2,100,000	2,066	1,942	
Sun Life Financial Inc.	5.50%	2035/07/04	Variable Rate, Callable	450,000	450	466	
Sun Life Financial Inc.	3.15%	2036/11/18	Variable Rate, Callable	1,650,000	1,626	1,467	
Suncor Energy Inc.	3.95%	2051/03/04	Callable	1,000,000	955	810	
TELUS Corp.	3.75%	2026/03/10	Callable	1,500,000	1,583	1,476	
TELUS Corp.	2.35%	2028/01/27	Callable	1,050,000	1,032	974	
TELUS Corp.	3.30%	2029/05/02	Series 'CY', Callable	325,000	322	306	
TELUS Corp.	3.15%	2030/02/19	Series 'CAA', Callable	1,050,000	1,030	968	
TELUS Corp.	2.05%	2030/10/07	Callable	450,000	449	386	
TELUS Corp.	5.25%	2032/11/15	Callable	3,200,000	3,171	3,255	
TELUS Corp.	5.75%	2033/09/08	Callable	450,000	449	472	
TELUS Corp.	4.40%	2043/04/01	Callable	1,450,000	1,634	1,257	
TELUS Corp.	4.85%	2044/04/05	Series 'CP', Callable	1,150,000	1,382	1,054	
TELUS Corp.	4.75%	2045/01/17	Callable	375,000	372	338	
TELUS Corp.	4.70%	2048/03/06	Series 'CW', Callable	175,000	173	156	
TELUS Corp.	4.10%	2051/04/05	Series 'CAE', Callable	800,000	763	643	
TELUS Corp.	5.95%	2053/09/08	Callable	950,000	949	1,009	
Teranet Holdings L.P.	5.75%	2040/12/17	Callable	300,000	300	290	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
TMX Group Ltd.	4.68%	2029/08/16	Callable	200,000	200	202	
TMX Group Ltd.	2.02%	2031/02/12	Series 'F', Callable	1,400,000	1,342	1,204	
TMX Group Ltd.	4.84%	2032/02/18	Callable	600,000	600	607	
TMX Group Ltd.	4.97%	2034/02/16	Callable	300,000	300	304	
Toromont Industries Ltd.	3.84%	2027/10/27	Callable	1,225,000	1,178	1,198	
Toronto Hydro Corp.	2.52%	2026/08/25	Series '12', Callable	1,100,000	1,097	1,057	
Toronto Hydro Corp.	2.47%	2031/10/20	Callable	1,150,000	1,128	1,015	
Toronto Hydro Corp.	5.54%	2040/05/21	Callable	200,000	252	216	
Toronto-Dominion Bank (The)	5.42%	2026/07/10		1,950,000	1,958	1,978	
Toronto-Dominion Bank (The)	2.26%	2027/01/07		1,775,000	1,758	1,680	
Toronto-Dominion Bank (The)	4.21%	2027/06/01		2,425,000	2,411	2,403	
Toronto-Dominion Bank (The)	5.38%	2027/10/21		4,400,000	4,462	4,509	
Toronto-Dominion Bank (The)	4.48%	2028/01/18		1,375,000	1,369	1,373	
Toronto-Dominion Bank (The)	1.89%	2028/03/08		5,750,000	5,642	5,278	
Toronto-Dominion Bank (The)	5.49%	2028/09/08		1,425,000	1,427	1,474	
Toronto-Dominion Bank (The)	1.90%	2028/09/11		1,925,000	1,893	1,749	
Toronto-Dominion Bank (The)	4.68%	2029/08/01		3,575,000	3,567	3,591	
Toronto-Dominion Bank (The)	4.86%	2031/03/04	Variable Rate, Callable	1,225,000	1,324	1,223	
Toronto-Dominion Bank (The)	3.06%	2032/01/26	Floating Rate, Callable	1,700,000	1,684	1,626	
Toronto-Dominion Bank (The)	2.67%	2033/04/06		2,400,000	2,364	2,340	
Toronto-Dominion Bank (The)	5.18%	2034/04/09	Variable Rate, Callable	650,000	650	655	
Tourmaline Oil Corp.	2.08%	2028/01/25	Series '1', Callable	150,000	150	138	
Toyota Credit Canada Inc.	1.18%	2026/02/23		250,000	250	237	
Toyota Credit Canada Inc.	5.16%	2028/07/12		400,000	400	410	
Toyota Credit Canada Inc.	4.44%	2029/06/27		1,500,000	1,500	1,492	
TransCanada PipeLines Ltd.	7.31%	2027/01/15		600,000	719	630	
TransCanada PipeLines Ltd.	3.80%	2027/04/05	Callable	2,200,000	2,094	2,160	
TransCanada PipeLines Ltd.	8.21%	2030/04/25		200,000	217	226	
TransCanada PipeLines Ltd.	5.28%	2030/07/15	Callable	825,000	824	849	
TransCanada PipeLines Ltd.	2.97%	2031/06/09	Callable	3,800,000	3,774	3,448	
TransCanada PipeLines Ltd.	5.33%	2032/05/12	Callable	1,350,000	1,348	1,385	
TransCanada PipeLines Ltd.	4.55%	2041/11/15	Callable	1,250,000	1,350	1,128	
TransCanada PipeLines Ltd.	4.35%	2046/06/06	Callable	350,000	349	302	
TransCanada PipeLines Ltd.	4.18%	2048/07/03	Callable	2,050,000	2,085	1,714	
TransCanada PipeLines Ltd.	4.34%	2049/10/15	Callable	950,000	920	811	
TransCanada Trust			Series '2017-A', Variable Rate, Callable	1,200,000	1,155	1,150	
Union Gas Ltd.	3.19%	2025/09/17	Callable	150,000	150	147	
Union Gas Ltd.	2.81%	2026/06/01	Callable	225,000	225	218	
Union Gas Ltd.	4.88%	2041/06/21	Callable	400,000	417	396	
Union Gas Ltd.	4.20%	2044/06/02	Callable	1,800,000	2,163	1,626	
Ventas Canada Finance Ltd.	2.45%	2027/01/04	Series 'G', Callable	425,000	424	401	
Ventas Canada Finance Ltd.	5.40%	2028/04/21	Callable	700,000	699	713	
Ventas Canada Finance Ltd.	3.30%	2031/12/01	Series 'H', Callable	450,000	448	400	
VW Credit Canada Inc.	1.50%	2025/09/23		1,525,000	1,514	1,465	
VW Credit Canada Inc.	5.73%	2028/09/20		725,000	727	752	
Westcoast Energy Inc.	6.75%	2027/12/15	Callable	925,000	883	966	
Windsor Regional Hospital	2.71%	2060/11/18	Series 'A', Callable	200,000	200	131	
WSP Global Inc.	2.41%	2028/04/19	Callable	775,000	759	714	
					431,208	406,310	24.6%
TOTAL CANADIAN BONDS					1,725,817	1,613,788	97.8%
INTERNATIONAL BONDS							
United States							
Manulife Finance Delaware L.P.	5.06%	2041/12/15	Variable Rate, Callable	1,800,000	1,695	1,772	
					1,695	1,772	0.1%
TOTAL INTERNATIONAL BONDS					1,695	1,772	0.1%
SUPRANATIONAL BONDS							
Asian Development Bank	4.65%	2027/02/16		2,900,000	2,905	2,950	
Asian Development Bank	1.50%	2028/05/04		2,300,000	2,258	2,109	
Asian Development Bank	3.30%	2028/05/24		975,000	965	956	
Inter-American Development Bank	0.75%	2025/10/15		1,475,000	1,447	1,409	
Inter-American Development Bank	4.40%	2026/01/26		1,850,000	1,787	1,854	
Inter-American Development Bank	1.00%	2026/06/29		2,700,000	2,662	2,541	
Inter-American Development Bank	0.88%	2027/08/27		1,725,000	1,691	1,573	
Inter-American Development Bank	3.40%	2028/05/24		1,275,000	1,269	1,255	
Inter-American Development Bank	4.60%	2029/03/01		500,000	522	517	
International Bank for Reconstruction and Development	0.75%	2025/07/02		600,000	570	578	
International Bank for Reconstruction and Development	1.80%	2027/01/19		1,825,000	1,807	1,729	
International Bank for Reconstruction and Development	0.88%	2027/09/28		2,950,000	2,895	2,685	
International Bank for Reconstruction and Development	3.70%	2028/01/18		2,500,000	2,505	2,488	
International Finance Corp.	1.85%	2027/01/28		1,075,000	1,067	1,020	

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

Schedule of Investment Portfolio (unaudited) As at June 30, 2024 (cont'd)

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
International Finance Corp.	3.30%	2028/05/10		925,000	920	908	
					25,270	24,572	1.5%
TOTAL SUPRANATIONAL BONDS					25,270	24,572	1.5%
TOTAL BONDS					1,752,782	1,640,132	99.4%
Less: Transaction costs included in average cost					—		
TOTAL INVESTMENTS					1,752,782	1,640,132	99.4%
Other Assets, less Liabilities						9,328	0.6%
TOTAL NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS						1,649,460	100.0%

Supplemental Schedule to Schedule of Investment Portfolio (unaudited)

Offsetting Arrangements (note 2d)

The Fund may enter into various master netting arrangements or other similar agreements that do not meet the criteria for offsetting in the Statements of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or the termination of the contracts.

As at June 30, 2024 and December 31, 2023, the Fund did not enter into any arrangements whereby the financial instruments were eligible for offset.

Interests in Underlying Funds (note 4)

As at June 30, 2024 and December 31, 2023, the Fund had no investments in underlying funds where the ownership exceeded 20% of each underlying fund.

Financial Instrument Risks

Investment Objective: CIBC Canadian Bond Index Fund (the *Fund*) seeks to provide a high level of income and some capital growth, while attempting to preserve capital. The Fund is managed to obtain a return that approximates the performance of the FTSE Canada Universe Bond Index, which is comprised of more than 900 marketable Canadian bonds intended to reflect the performance of the broad Canadian investment-grade bond market.

Investment Strategies: The Fund uses passive management strategies to create a portfolio with characteristics similar to the FTSE Canada Universe Bond Index, allowing the Fund to obtain a return that approximates the performance of that index.

Significant risks that are relevant to the Fund are discussed here. General information on risk management and specific discussion on concentration, credit, currency, interest rate, liquidity, and other price/market risk can be found in note 2 of the financial statements.

In the following risk tables, Net Assets is defined as meaning "Net assets attributable to holders of redeemable units".

Concentration Risk as at June 30, 2024 and December 31, 2023

The Schedule of Investment Portfolio presents the securities held by the Fund as at June 30, 2024.

The following table presents the investment sectors held by the Fund as at December 31, 2023, and groups the securities by asset type, industry sector, geographic region, or currency exposure:

As at December 31, 2023

Portfolio Breakdown	% of Net Assets
Canadian Bonds	
Government of Canada & Guaranteed	36.7
Provincial Government & Guaranteed	33.5
Municipal Government & Guaranteed	3.0
Corporate	24.5
International Bonds	
United States	0.1
Supranational Bonds	1.4
Short-Term Investments	0.2
Other Assets, less Liabilities	0.6
Total	100.0

Credit Risk

Credit ratings represent a consolidation of the ratings provided by various outside service providers and are subject to change, which could be material.

See the Schedule of Investment Portfolio for counterparties related to over-the-counter derivative contracts, where applicable.

As at June 30, 2024 and December 31, 2023, the Fund invested in debt securities with the following credit ratings:

Debt Securities by Credit Rating (note 2b)	% of Net Assets	
	June 30, 2024	December 31, 2023
'AAA'	39.8	39.7
'AA'	18.6	15.7
'A'	29.4	31.5
'BBB'	11.5	12.5
Below 'BBB'	0.1	—
Total	99.4	99.4

Currency Risk

As at June 30, 2024 and December 31, 2023, the Fund did not have a significant exposure to currency risk.

Interest Rate Risk

The Fund's short-term assets and liabilities were not subject to significant amounts of risk due to fluctuations in the prevailing level of market interest rates.

The table that follows indicates the Fund's exposure to fixed income securities by remaining term-to-maturity.

Remaining Term-to-Maturity	June 30, 2024 (\$000s)	December 31, 2023 (\$000s)
Less than 1 year	1,981	—
1-3 years	370,474	359,149
3-5 years	244,029	299,630
> 5 years	1,023,648	1,037,128
Total	1,640,132	1,695,907

The accompanying notes are an integral part of these financial statements.

CIBC Canadian Bond Index Fund

The table that follows indicates how net assets as at June 30, 2024 and December 31, 2023 would have increased or decreased had the interest rate decreased or increased by 25 basis points and assuming a parallel shift in the yield curve. This change is estimated using the weighted average duration of the fixed income portfolio. This analysis assumes that all other variables remain unchanged. In practice, actual results may differ from this analysis and the difference could be material.

	June 30, 2024	December 31, 2023
Impact on Net Assets (\$000s)	30,975	32,495

Liquidity Risk

Liquidity risk is the risk that the Fund will encounter difficulty in meeting obligations associated with financial liabilities. The Fund is exposed to daily cash redemptions of redeemable units. The Fund maintains sufficient cash on hand to fund anticipated redemptions.

With the exception of derivative contracts, where applicable, all of the Fund's financial liabilities are short-term liabilities maturing within 90 days after the period end.

For Funds that hold derivative contracts with a term-to-maturity that exceeds 90 days from the period end, further information related to those contracts can be referenced in the derivative schedules following the Schedule of Investment Portfolio.

Other Price/Market Risk

The table that follows indicates how net assets as at June 30, 2024 and December 31, 2023 would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 1%. This change is estimated based on the historical correlation between the return of Class A units of the Fund as compared to the return of the Fund's benchmark(s), using 36 monthly data points, as available, based on the monthly net returns of the Fund. This analysis assumes that all other variables remain unchanged. The historical correlation may not be representative of the future correlation and, accordingly, the impact on net assets could be materially different.

Benchmark(s)	Impact on Net Assets (\$000s)	
	June 30, 2024	December 31, 2023
FTSE Canada Universe Bond Index	16,523	17,150

Fair Value Measurement of Financial Instruments

The following is a summary of the inputs used as at June 30, 2024 and December 31, 2023 in valuing the Fund's financial assets and financial liabilities, carried at fair value:

As at June 30, 2024

Classification	Level 1 (i) (\$000s)	Level 2 (ii) (\$000s)	Level 3 (iii) (\$000s)	Total (\$000s)
Financial Assets				
Fixed Income Securities	–	1,640,132	–	1,640,132
Total Financial Assets	–	1,640,132	–	1,640,132

(i) Quoted prices in active markets for identical assets

(ii) Significant other observable inputs

(iii) Significant unobservable inputs

As at December 31, 2023

Classification	Level 1 (i) (\$000s)	Level 2 (ii) (\$000s)	Level 3 (iii) (\$000s)	Total (\$000s)
Financial Assets				
Fixed Income Securities	–	1,695,907	–	1,695,907
Short-Term Investments	–	3,101	–	3,101
Total Financial Assets	–	1,699,008	–	1,699,008

(i) Quoted prices in active markets for identical assets

(ii) Significant other observable inputs

(iii) Significant unobservable inputs

Transfer of assets between Level 1 and Level 2

Financial assets and liabilities transferred from Level 1 to Level 2 are the result of securities no longer being traded in an active market.

For the periods ended June 30, 2024 and December 31, 2023, there were no transfers of financial assets and liabilities from Level 1 to Level 2.

Financial assets and liabilities transferred from Level 2 to Level 1 are the result of securities now being traded in an active market.

For the periods ended June 30, 2024 and December 31, 2023, there were no transfers of financial assets and liabilities from Level 2 to Level 1.

Reconciliation of financial asset and liability movement - Level 3

The Fund did not hold any Level 3 investments at the beginning of, during, or at the end of either reporting period.

The accompanying notes are an integral part of these financial statements.

Notes to Financial Statements (unaudited)

As at and for the periods as disclosed in the financial statements (see note 1)

1. Organization of the Funds and Financial Reporting Periods

Each of the CIBC Mutual Funds and CIBC Family of Portfolios (individually a *Fund*, and collectively the *Funds*) is a mutual fund trust organized under the laws of Ontario and governed by a declaration of trust (*Declaration of Trust*). The address of the Funds' head office is CIBC Square, 81 Bay Street, 20th Floor, Toronto, Ontario, M5J 0E7.

CIBC Securities Inc. is the principal distributor, Canadian Imperial Bank of Commerce (*CIBC*) is the manager (the *Manager*), and CIBC Trust Corporation is the trustee (the *Trustee*) of the Funds.

Each Fund is permitted to have an unlimited number of classes or series of units and may issue an unlimited number of units of each class or series. In the future, the offering of any classes or series of units of a Fund may be terminated or additional classes or series of units may be offered. The following table indicates the classes or series of units offered for sale by each of the Funds, as at the date of these financial statements:

Funds	Class A	Class T4 and Class FT4	Class T6 and Class FT6	Class T8 and Class FT8	Premium Class	Class F	Class F-Premium	Class O
CIBC Canadian T-Bill Fund	✓				✓	✓	✓	
CIBC Money Market Fund	✓				✓	✓	✓	✓
CIBC U.S. Dollar Money Market Fund	✓				✓	✓	✓	✓
CIBC Short-Term Income Fund	✓				✓	✓	✓	✓
CIBC Canadian Bond Fund	✓				✓	✓	✓	✓
CIBC Monthly Income Fund	✓					✓		✓
CIBC Global Bond Fund	✓					✓		✓
CIBC Global Monthly Income Fund	✓					✓		✓
CIBC Balanced Fund	✓					✓		
CIBC Dividend Income Fund	✓					✓		✓
CIBC Dividend Growth Fund	✓					✓		✓
CIBC Canadian Equity Fund	✓					✓		✓
CIBC Canadian Equity Value Fund	✓					✓		✓
CIBC Canadian Small-Cap Fund	✓					✓		
CIBC U.S. Equity Fund	✓					✓		✓
CIBC U.S. Small Companies Fund	✓					✓		✓
CIBC Global Equity Fund	✓					✓		
CIBC International Equity Fund	✓					✓		✓
CIBC European Equity Fund	✓					✓		✓
CIBC Emerging Markets Fund	✓					✓		✓
CIBC Asia Pacific Fund	✓					✓		✓
CIBC International Small Companies Fund	✓					✓		
CIBC Financial Companies Fund	✓					✓		
CIBC Canadian Resources Fund	✓					✓		✓
CIBC Energy Fund	✓					✓		✓
CIBC Canadian Real Estate Fund	✓					✓		✓
CIBC Precious Metals Fund	✓					✓		✓
CIBC Global Technology Fund	✓					✓		
CIBC Canadian Short-Term Bond Index Fund	✓				✓	✓	✓	✓
CIBC Canadian Bond Index Fund	✓				✓	✓	✓	✓
CIBC Global Bond Index Fund	✓				✓	✓	✓	✓
CIBC Balanced Index Fund	✓				✓	✓	✓	✓
CIBC Canadian Index Fund	✓				✓	✓	✓	✓
CIBC U.S. Broad Market Index Fund	✓				✓	✓	✓	✓
CIBC U.S. Index Fund	✓				✓	✓	✓	✓
CIBC International Index Fund	✓				✓	✓	✓	✓
CIBC European Index Fund	✓				✓	✓	✓	✓
CIBC Emerging Markets Index Fund	✓				✓	✓	✓	✓
CIBC Asia Pacific Index Fund	✓				✓	✓	✓	✓
CIBC Nasdaq Index Fund	✓				✓	✓	✓	
CIBC Managed Income Portfolio	✓	✓	✓			✓		
CIBC Managed Income Plus Portfolio	✓	✓	✓			✓		
CIBC Managed Balanced Portfolio	✓	✓	✓	✓		✓		
CIBC Managed Monthly Income Balanced Portfolio	✓		✓	✓		✓		
CIBC Managed Balanced Growth Portfolio	✓	✓	✓	✓		✓		
CIBC Managed Growth Portfolio	✓	✓	✓	✓		✓		
CIBC Managed Growth Plus Portfolio	✓	✓	✓	✓		✓		
CIBC U.S. Dollar Managed Income Portfolio	✓	✓	✓			✓		
CIBC U.S. Dollar Managed Growth Portfolio	✓	✓	✓	✓		✓		
CIBC U.S. Dollar Managed Balanced Portfolio	✓	✓	✓	✓		✓		

ETF Portfolios	Class A	Class F	Class O
CIBC Conservative ETF Portfolio	✓	✓	✓
CIBC Balanced ETF Portfolio	✓	✓	✓
CIBC Balanced Growth ETF Portfolio	✓	✓	✓

Smart Investment Solutions	Series A	Series T5	Series F	Series FT5	Series S	Series ST5
CIBC Smart Income Solution	✓	✓	✓	✓	✓	✓
CIBC Smart Balanced Income Solution	✓	✓	✓	✓	✓	✓
CIBC Smart Balanced Solution	✓	✓	✓	✓	✓	✓
CIBC Smart Balanced Growth Solution	✓	✓	✓	✓	✓	✓
CIBC Smart Growth Solution	✓	✓	✓	✓	✓	✓

Notes to Financial Statements (unaudited)

Sustainable Investment Strategies	Series A	Series F	ETF Series	Series S	Series O
CIBC Sustainable Canadian Core Plus Bond Fund	✓	✓	✓	✓	✓
CIBC Sustainable Canadian Equity Fund	✓	✓	✓	✓	✓
CIBC Sustainable Global Equity Fund	✓	✓	✓	✓	✓
CIBC Sustainable Conservative Balanced Solution	✓	✓	✓	✓	✓
CIBC Sustainable Balanced Solution	✓	✓	✓	✓	✓
CIBC Sustainable Balanced Growth Solution	✓	✓	✓	✓	✓

ETF Series units are offered for sale on a continuous basis by their prospectus in common units (series) and trade on the Cboe Canada Inc. (the *Cboe Canada*) in Canadian dollars. The following table indicates the Cboe Canada ticker symbols for each ETF Series of units traded on the Cboe Canada, as at the date of these financial statements:

Sustainable Investment Strategies	Cboe Canada Ticker Symbol
CIBC Sustainable Canadian Core Plus Bond Fund	CSCP
CIBC Sustainable Canadian Equity Fund	CSCE
CIBC Sustainable Global Equity Fund	CSGE
CIBC Sustainable Conservative Balanced Solution	CSCB
CIBC Sustainable Balanced Solution	CSBA
CIBC Sustainable Balanced Growth Solution	CSBG

Each class or series of units may charge a different management fee. Operating expenses can be either common, class-specific or series-specific. Class-specific or series-specific expenses are allocated on a class-by-class or series-by-series basis. As a result, a separate net asset value per unit is calculated for each class or series of units.

Class A and Series A units are available to all investors on a no-load basis with a minimum investment of \$500. Investors may have to pay a short-term trading fee if applicable.

Class T4, T6, and T8 units have the same characteristics as Class A units, except that they each intend to pay a fixed distribution amount per unit, which results in a separate net asset value per unit for each class, and they may have different minimum investment requirements.

Class F and Series F units are available, subject to a minimum investment of \$500, to investors participating in certain programs, such as clients of "fee-for-service" investment advisors, dealer-sponsored "wrap accounts", and others who pay an annual fee to their dealer, and to investors who have accounts with a discount broker. Instead of paying a sales charge, investors purchasing Class F and Series F units may pay fees to their dealer for their services. Trailing commissions are not paid to dealers in respect of Class F and Series F units, which allow for Class F and Series F to charge a lower annual management fee. Class FT4, FT6, and FT8 units have the same characteristics as Class F units, except that they each intend to pay a fixed distribution amount per unit, which results in a separate net asset value per unit for each class, and they may have different minimum investment requirements.

Premium Class units are available to investors on a no-load basis with a minimum investment of \$100,000 for CIBC Canadian T-Bill Fund and CIBC Money Market Fund, US\$100,000 for CIBC U.S. Dollar Money Market Fund, \$50,000 for CIBC Short-Term Income Fund, CIBC Canadian Bond Fund, CIBC Canadian Short-Term Bond Index Fund, CIBC Canadian Bond Index Fund, CIBC Global Bond Index Fund, CIBC Balanced Index Fund, CIBC Canadian Index Fund, CIBC U.S. Broad Market Index Fund, CIBC U.S. Index Fund, CIBC International Index Fund, CIBC European Index Fund, CIBC Emerging Markets Index Fund, CIBC Asia Pacific Index Fund, and CIBC Nasdaq Index Fund, and US\$50,000 for the U.S. dollar purchase option of CIBC U.S. Broad Market Index Fund and CIBC Nasdaq Index Fund. Management fees charged in respect of Premium Class units are lower than those charged in respect of Class A units.

Class F-Premium units are available, subject to certain minimum investment requirements, to investors participating in certain programs, such as clients of "fee-for-service" investment advisors, dealer-sponsored "wrap accounts", institutional clients and others who pay an annual fee to their dealer, and to investors who have accounts with a discount broker (provided the discount broker offers this of units on its platform). Instead of paying a sales charge, investors purchasing Class F-Premium units may pay fees to their dealer for their services. This class does not pay a trailing commission to dealers which allows the class to charge a lower annual management fee. Effective July 6, 2020, Institutional Class units were renamed as Class F-Premium units for the CIBC Canadian Short-Term Bond Index Fund, CIBC Canadian Bond Index Fund, CIBC Global Bond Index Fund, CIBC Balanced Index Fund, CIBC Canadian Index Fund, CIBC U.S. Broad Market Index Fund, CIBC U.S. Index Fund, CIBC International Index Fund, CIBC European Index Fund, CIBC Emerging Markets Index Fund, CIBC Asia Pacific Index Fund and the CIBC Nasdaq Index Fund.

ETF Series units are listed on the Cboe Canada exchange and are offered on a continuous basis. Investors are able to buy or sell ETF Series units on the Cboe Canada exchange or another exchange or marketplace through registered brokers and dealers in the province or territory where the investor resides.

Class O units are only available to certain investors who have been approved by and have entered into a Class O unit account agreement with the Manager or whose dealer or discretionary manager offers separately managed accounts or similar programs and has entered into a Class O unit account agreement with the Manager. These investors are typically financial services companies, including the Manager, that use Class O units of a fund to facilitate offering other products to investors. No management fees or operating expenses are charged to a fund in respect of Class O units; instead, a negotiated management fee is charged by the Manager directly to, or as directed by, Class O unitholders or dealers and discretionary managers on behalf of unitholders.

Series S units are only available for purchase by mutual funds, asset allocation services or discretionary managed accounts offered by the manager or its affiliates.

Series T5 units have the same characteristics as Series A units, FT5 units have the same characteristics as Series F units and ST5 units have the same characteristics as Series S units, except that Series T5 units, Series FT5 units and Series ST5 units may have different minimum investment requirements and they intend to pay a fixed distribution amount per unit, which results in a separate net asset value per unit for each Series.

The date upon which each Fund was established by Declaration of Trust (*Date Established*) and the date upon which each class or series of units of each Fund was first sold to the public (*Inception Date*) are reported in the footnote *Organization of the Fund* on the Statements of Financial Position.

The Schedule of Investment Portfolio of each of the Funds is as at June 30, 2024. The Statements of Financial Position of each of the Funds are as at June 30, 2024 and December 31, 2023. The Statements of Comprehensive Income, Statements of Changes in Net Assets Attributable to Holders of Redeemable Units, and the Statements of Cash Flows of each of the Funds are for the six-month periods ended June 30, 2024 and 2023, except for Funds, classes or series established during either period, in which case the information presented is from the Date Established or the Inception Date to June 30, 2024 and 2023.

These financial statements were approved for issuance by the Manager on August 12, 2024.

2. Summary of Material Accounting Policy Information

These financial statements have been prepared in accordance with International Accounting Standards Interim Reporting (*IAS 34*) as published by the International Accounting Standards Board (*IASB*).

The financial statements have been prepared on a going concern basis using the historical cost convention. However, each Fund is an investment entity and primarily all financial assets and financial liabilities are measured at fair value in accordance with International Financial Reporting Standards (*IFRS*). Accordingly, the Funds' accounting policies for measuring the fair value of investments and derivatives are consistent with those used in measuring the Net Asset Value for transactions with unitholders. In applying IFRS, these financial statements include estimates and assumptions made by management that affect the reported amounts of assets, liabilities, income and expenses during the reporting periods. However, existing circumstances and assumptions may change due to market changes or circumstances arising beyond the control of the Funds. Such changes are reflected in the assumptions when they occur.

These financial statements have been presented in Canadian dollars, which is the Funds' functional currency (unless otherwise noted).

Notes to Financial Statements (unaudited)

a) Financial Instruments

Classification and recognition of financial instruments

Under IFRS 9 *Financial Instruments*, the Funds classify financial assets into one of three categories based on the entity's business model for managing financial assets and the contractual cash flow characteristics of the financial assets. Those categories are:

- *Amortized Cost* - Assets held within a business model whose objective is to collect cash flows and where the contractual cash flows of the assets are solely payments of principal and interest (*SPPI criterion*). Amortization of the asset is calculated utilizing the Effective Interest Rate Method.
- *Fair Value Through Other Comprehensive Income (FVOCI)* - Financial assets such as debt instruments that meet the SPPI criterion and are held within a business model with objectives that include both collecting the associated contractual cash flows and selling financial assets. Gains and losses are reclassified to profit or loss upon derecognition for debt instruments but remain in other comprehensive income for equity instruments.
- *Fair Value Through Profit or Loss (FVTPL)* - A financial asset is measured at FVTPL unless it is measured at Amortized Cost or FVOCI. Derivative contracts are measured at FVTPL. For all instruments classified as FVTPL, the gains and losses are recognized in profit or loss.

Financial liabilities are classified at FVTPL when they meet the definition of held-for-trading or when they are designated as FVTPL on initial recognition using the fair value option.

The Manager has assessed the business models of the Funds and has determined that the Funds' portfolio of financial assets and financial liabilities are managed and performance is evaluated on a fair value basis in accordance with the Funds' risk management and investment strategies; therefore, classification and measurement of financial assets is FVTPL.

All Funds have contractual obligations to distribute cash to the unitholders. As a result, each Fund's obligation for net assets attributable to holders of redeemable units represents a financial liability and is presented at the redemption amount.

b) Risk Management

The Funds' overall risk management approach includes formal guidelines that govern the extent of exposure to various types of risk, including diversification within asset classes and limits on the exposure to individual investments and counterparties. In addition, derivative financial instruments may be used to manage certain risk exposures. The Manager also has various internal controls to oversee the Funds' investment activities, including monitoring compliance with the investment objectives and strategies, internal guidelines, and securities regulations. Please refer to each Fund's *Supplemental Schedule to Schedule of Investment Portfolio* for specific risk disclosures.

Fair value of financial instruments by using valuation techniques

Financial instruments are valued at their fair value, which is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Refer to notes 3a to 3f for valuation of each specific type of financial instrument held by the Funds. The fair value of financial assets and liabilities traded in active markets is based on quoted market prices at the close of trading on the reporting date. The Funds use the last traded market price for both financial assets and financial liabilities where the last traded price falls within that day's bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, the Manager determines the price that is most representative of fair value based on the specific facts and circumstances.

For financial assets and financial liabilities that are not traded in an active market, fair value is determined using valuation techniques.

The Funds classify fair value measurement within a hierarchy, which gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (*Level 1*) and the lowest priority to unobservable inputs (*Level 3*). The three levels of the fair value hierarchy are:

Level 1: Quoted prices (unadjusted) in active markets for identical assets or liabilities that the entity can access at the measurement date;

Level 2: Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and

Level 3: Inputs are unobservable for the asset or liability.

If inputs are used to measure an asset's or a liability's fair value, the classification within the hierarchy is based on the lowest level input that is significant to the fair value measurement. Each Fund's fair value hierarchy classification of its assets and liabilities is included in the *Supplemental Schedule to Schedule of Investment Portfolio*.

The carrying values of all non-investment assets and liabilities approximate their fair values due to their short-term nature. Fair values are classified as Level 1 when the related security or derivative is actively traded and a quoted price is available. If an instrument classified as Level 1 subsequently ceases to be actively traded, it is transferred out of Level 1. In such cases, the instrument is reclassified into Level 2, unless the measurement of its fair value requires the use of significant unobservable inputs, in which case it is classified as Level 3.

The Manager is responsible for performing the fair value measurements included in the financial statements of a Fund, including the Level 3 measurements. The Manager obtains pricing from third-party pricing vendors and the pricing is reviewed daily. At each financial reporting date, the Manager reviews and approves all Level 3 fair value measurements. The Funds also have a Valuation Committee that meets quarterly to perform detailed reviews of the valuations of investments held by the Funds, which include discussion on Level 3 measurements.

Credit risk

Credit risk is the risk that a counterparty to a financial instrument, such as a fixed income security or a derivative contract, will fail to discharge an obligation or commitment that it has entered into with the Funds. The value of fixed income securities and derivatives as presented on the Schedule of Investment Portfolio includes consideration of the creditworthiness of the issuer and, accordingly, represents the maximum credit risk exposure of the Funds. Certain Funds may invest in short-term fixed income securities issued or guaranteed primarily by the Government of Canada or, any Canadian provincial or Canadian municipal government, obligations of Canadian chartered banks or trust companies, and commercial paper with approved credit ratings. The risk of default on these short-term fixed income securities is considered low and these securities primarily have credit ratings of "A-1 (Low)" or higher (as rated by S&P Global Ratings, a division of S&P Global, or equivalent rating from another rating service).

The bond ratings noted in the Funds' "Financial Instruments Risk" under sub-section "Credit Risk" represent ratings collected and disseminated by recognized third-party vendors. These ratings utilized by the Manager, while obtained from vendors skilled and recognized for bond rating services, may not be the same as those used directly by the portfolio advisor or portfolio sub-advisors. Ratings used by the portfolio advisor or portfolio sub-advisors could be higher or lower than those used for risk disclosure in the financial statements in compliance with their investment policy guidelines.

The Funds may engage in securities lending transactions. The credit risk related to securities lending transactions is limited by the fact that the value of cash or securities held as collateral by the Funds in connection with these transactions is at least 102% of the fair value of the securities loaned. The collateral and loaned securities are marked to market on each business day. Further information regarding the collateral and securities on loan can be found in the footnotes to the Statements of Financial Position and in note 2k.

Currency risk

Currency risk is the risk that the value of an investment will fluctuate due to changes in foreign exchange rates. Mutual funds may invest in securities denominated or traded in currencies other than the Funds' reporting currency.

Interest rate risk

Prices of fixed income securities generally increase when interest rates decline and decrease when interest rates rise. This risk is known as interest rate risk. Prices of longer-term fixed income securities will generally fluctuate more in response to interest rate changes than would shorter-term securities. Due to the nature of short-term fixed income securities with a remaining term-to-maturity of less than one year, these investments are not generally exposed to a significant risk that their value will fluctuate in response to changes in the prevailing levels of market interest rates.

Liquidity risk

The Funds are exposed to daily cash redemptions of redeemable units. Generally, the Funds retain sufficient cash and cash equivalent positions to maintain adequate liquidity. However, liquidity risk also involves the ability to sell an asset for cash easily and at a fair price. Some securities are illiquid due to legal restrictions on their resale, the nature of the investment, or simply a lack of interested buyers for a particular security or security type. Certain securities may become less liquid due to changes in market conditions, such as interest rate changes or market volatility, which could impair the ability of a Fund to sell such securities quickly or at a fair price. Difficulty in selling securities could result in a loss or a lower return for a Fund.

Other price/market risk

Other price/market risk is the risk that the value of investments will fluctuate as a result of changes in market conditions. Several factors can influence market trends, such as economic developments, changes in interest rates, political changes, and catastrophic events, such as pandemics or disasters which occur naturally or are exacerbated by climate change. Pandemics such as coronavirus disease 2019 (COVID-19) may adversely affect global markets and the performance of the Funds. All investments are exposed to other price/market risk.

Russian Federation-Ukraine Conflict

The escalating conflict between the Russian Federation and Ukraine has resulted in significant volatility and uncertainty in financial markets. NATO, EU and G7 member countries, including Canada, have imposed severe and coordinated sanctions against Russia. Restrictive measures have also been imposed by Russia. These actions have resulted in significant disruptions to investing activities and businesses with operations in Russia and certain securities have become illiquid and/or have materially declined in value. The longer-term impact to geopolitical norms, supply chains and investment valuations is uncertain.

As at June 30, 2024, the Funds had either no exposure or an exposure of less than 1% of their net assets to Russian securities. It is unclear what further actions may be taken by governments and the resulting impact on global economies, businesses and financial markets. While the situation remains fluid, the Manager continues to monitor ongoing developments and the impact to investment strategies.

c) Investment Transactions, Income Recognition, and Recognition of Realized and Unrealized Gains and Losses

- i) Interest for distribution purposes shown on the Statements of Comprehensive Income represents the coupon interest received by the Funds accounted for on an accrual basis. The Funds do not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis.
- ii) Dividend income is recorded on the ex-dividend date.
- iii) Investment transactions are recorded on a trade date basis. Securities that are exchange-traded are recorded at fair value established by the last traded market price when that price falls within that day's bid-ask spread. Debt securities are recorded at fair value, established by the last traded price on the over-the-counter market (OTC) when that price falls within that day's bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, the Manager determines the price that is most representative of fair value based on the specific facts and circumstances. Unlisted securities are recorded at fair value using fair valuation techniques established by the Manager in establishing a fair value.
- iv) Realized gains and losses on investments and unrealized appreciation or depreciation of investments are calculated using the average cost, excluding transaction costs, of the related investments.
- v) Investment income is the sum of income paid to the Fund that is generated from a Fund's investment fund holdings.
- vi) Other income is the sum of income, excluding transaction costs, other than that which is separately classified on the Statements of Comprehensive Income.

d) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statements of Financial Position, if there is a currently enforceable legal right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously.

Where applicable, additional information can be found in the table *Offsetting Arrangements* as part of the *Supplemental Schedule to Schedule of Investment Portfolio*. This supplemental schedule discloses the OTC derivatives which are subject to offsetting.

e) Portfolio Securities

The cost of securities of a Fund is determined in the following manner: securities are purchased and sold at a market-traded price to arrive at a value for the position traded. The total purchased value represents the total cost of the security to the Fund. When additional units of the same security are purchased, the cost of those additional units is added to the total security cost. When units of the same security are sold, the proportionate cost of the units of the security sold is deducted from the total security cost. If there is a return of capital paid by a security, the amount of this return of capital is deducted from the total security cost. This method of tracking security cost is known as "average cost" and the current total for any one security is the "adjusted cost base" or "ACB" of the security. Transaction costs incurred in portfolio transactions are excluded from the average cost of investments and are recognized immediately in Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units and are presented as a separate expense item in the financial statements.

The difference between the fair value of securities and their average cost, excluding transaction costs, represents the unrealized appreciation (depreciation) in value of the portfolio investments. The applicable period change in unrealized appreciation (depreciation) of investments is included on the Statements of Comprehensive Income.

Short-term investments on the Schedule of Investment Portfolio are presented at their amortized cost, which approximates the fair value. Accrued interest for bonds is disclosed separately on the Statements of Financial Position.

f) Foreign Exchange

The value of investments and other assets and liabilities denominated in foreign currencies is translated into Canadian dollars, which is the Funds' functional and presentation currency (except for CIBC U.S. Dollar Money Market Fund, CIBC U.S. Dollar Managed Income Portfolio, CIBC U.S. Dollar Managed Balanced Portfolio, and CIBC U.S. Dollar Managed Growth Portfolio, which are valued in U.S. dollars) at the current rates prevailing on each valuation date.

Purchases and sales of investments, income, and expenses are translated into Canadian dollars, which is the Funds' functional and presentation currency (with the exception of the above-mentioned Funds, which are valued in U.S. dollars) at the foreign exchange rates prevailing on the dates of such transactions. Foreign currency translation gains (losses) on investments and income transactions are included in Net realized gain (loss) on foreign currency and in Income, respectively, on the Statements of Comprehensive Income.

g) Forward Foreign Currency Contracts

The Funds may enter into forward foreign currency contracts for either hedging or non-hedging purposes where such activity is consistent with their investment objectives and as permitted by the Canadian securities regulatory authorities.

Changes in the fair value of forward foreign currency contracts are included in derivative assets or derivative liabilities on the Statements of Financial Position, and are recorded as an Increase (decrease) in unrealized appreciation (depreciation) of investments and derivatives during the applicable period on the Statements of Comprehensive Income.

The gain or loss arising from the difference between the value of the original forward foreign currency contract and the value of such contract at close or delivery is realized and recorded as Net realized gain (loss) on foreign currency for Funds that use the forward foreign currency contracts for hedging, or as Derivative income (loss) from forward foreign currency contracts for Funds that do not use the forward foreign currency contracts for hedging.

h) Futures Contracts

The Funds may enter into futures contracts for either hedging or non-hedging purposes where such activity is consistent with their investment objectives and as permitted by the Canadian securities regulatory authorities.

Notes to Financial Statements (unaudited)

The margin deposits with brokers relating to futures contracts are included in Margin on the Statements of Financial Position. Any change in the margin requirement is settled daily and included in Receivable for portfolio securities sold or Payable for portfolio securities purchased on the Statements of Financial Position.

Any difference between the settlement value at the close of business on each valuation date and the settlement value at the close of business on the previous valuation date is recorded as Derivative income (loss) from futures contracts on the Statements of Comprehensive Income.

i) Options

The Funds may enter into options contracts for either hedging or non-hedging purposes where such activity is consistent with their investment objectives and as permitted by the Canadian securities regulatory authorities.

Premiums paid for purchased call and put options are included in derivative assets and subsequently measured at fair value on the Statements of Financial Position. When a purchased option expires, the Fund will realize a loss in the amount of the cost of the option. For a closing transaction, the Fund will realize a gain or loss depending on whether the proceeds are greater or less than the premium paid at the time of purchase. When a purchased call option is exercised, the cost of the security purchased is increased by the premium paid at the time of purchase.

Premiums received from writing options are included in derivative liabilities and subsequently measured at fair value on the Statements of Financial Position as initial reductions in the value of investments. Premiums received from writing options that expire unexercised are recorded as realized gains and reported as Net gain (loss) on sale of investments and derivatives on the Statements of Comprehensive Income. For a closing transaction, if the cost of closing the transaction exceeds the premium received, the Fund will record a realized loss or, if the premium received at the time the option was written is greater than the amount paid, the Fund will record a realized gain and is reported as Net gain (loss) on sale of investments and derivatives. If a written put option is exercised, the cost for the security delivered is reduced by the premiums received at the time the option was written.

j) Swap Contracts

The Funds may enter into swap contracts for either hedging or non-hedging purposes where such activity is consistent with their investment objectives and as permitted by the Canadian securities regulatory authorities. The Funds can enter into swap contracts either through exchanges that provide clearing and settlement, or with financial institutions counterparties. The swap contracts with counterparties result in the Funds having credit exposure to the counterparties or guarantors. The Funds will only enter into swap contracts with counterparties having a designated rating.

The amount to be received (or paid) on the swap contracts is recognized as Derivative asset or Derivative liability on the Statements of Financial Position over the life of the contracts. Unrealized gains are reported as an asset and unrealized losses are reported as a liability on the Statements of Financial Position. A realized gain or loss is recorded upon early or partial termination and upon maturity of the swap contracts and is recorded as Derivative income (loss). Changes in the amount to be received (or paid) on the swap contract are recorded as Net change in unrealized appreciation (depreciation) of investments and derivatives on the Statements of Comprehensive Income. Details of swap contracts open at period end are included with the applicable Funds in the Schedule of Investment Portfolio under the caption Schedule of Derivative Assets and Liabilities - Swap Contracts.

k) Securities Lending

A Fund may lend portfolio securities in order to earn additional revenue, which is disclosed on the Statements of Comprehensive Income. The loaned assets of any one Fund are not permitted to exceed 50% of the fair value of the assets of that Fund (excluding collateral debt for the loaned securities). The minimum allowable collateral is 102% of the fair value of the loaned securities as per the requirements of National Instrument 81-102 – *Investment Funds*. Collateral can consist of the following:

- i) Cash.
- ii) Qualified securities.
- iii) Irrevocable letters of credit issued by a Canadian financial institution that is not the counterparty, or an affiliate counterparty, of the fund in the transaction, if evidences of indebtedness of the Canadian financial institution that are rated as short-term debt by an approved credit rating organization have an approved credit rating.
- iv) Securities that are immediately convertible into securities of the same issuer, class, or type, and the same term, as the securities loaned.

The fair value of the loaned securities is determined on the close of any valuation date and any additional required collateral is delivered to the Fund on the next business day. The securities on loan continue to be included on the Schedule of Investment Portfolio and are included in the total value on the Statements of Financial Position in Investments (non-derivative financial assets) at fair value. Where applicable, a Fund's securities lending transactions are reported in the footnote *Securities Lending* on the Statements of Financial Position.

National Instrument 81-106 – *Investment Fund Continuous Disclosure* requires a reconciliation of the gross income amount generated from the securities lending transactions of the Funds to the revenue from securities lending disclosed in the Funds' Statements of Comprehensive Income. The gross amount generated from securities lending includes interest paid on collateral, withholding taxes deducted, the fees paid to the Funds' lending agent and the securities lending revenue received by the Funds. Where applicable, the reconciliation can be found in the footnotes to the Funds' Statements of Comprehensive Income.

l) Multi-Class or Multi-Series Structured Funds

The realized and unrealized capital gains or losses, income, and common expenses (other than class-specific or series-specific operating expenses and management fees) of the Fund are allocated on each valuation date to the unitholders in proportion to the respective prior day's net asset value, which includes unitholder trades dated for that day, of each class or series of units at the date on which the allocation is made. All class-specific or series-specific operating expenses and management fees do not require allocation. All class-specific or series-specific operating expenses are paid by the Manager and are collected from the Funds on a recoverable basis.

m) Loans and Receivables, Other Assets and Liabilities

Loans and receivables, other assets and liabilities are recorded at cost, which approximates their fair value, with the exception of net assets attributable to holders of redeemable units which are presented at the redemption value.

n) Legend of Abbreviations

The following is a list of abbreviations (foreign currency translation and others) that may be used on the Schedule of Investment Portfolio:

<i>Currency Abbreviations</i>	<i>Currency Name</i>	<i>Currency Abbreviations</i>	<i>Currency Name</i>
AED	United Arab Emirates Dirham	KRW	South Korean Won
ARS	Argentine Peso	MAD	Morocco Dirham
AUD	Australian Dollar	MXN	Mexican Peso
BRL	Brazilian Real	MYR	Malaysian Ringgit
CAD	Canadian Dollar	NOK	Norwegian Krone
CHF	Swiss Franc	NZD	New Zealand Dollar
CLP	Chilean Peso	PEN	Peruvian Nuevo Sol
CNY	Chinese Renminbi	PHP	Philippine Peso
COP	Colombian Peso	PKR	Pakistan Rupee
CZK	Czech Koruna	PLN	Polish Zloty
DKK	Danish Krone	QAR	Qatari Riyal
EGP	Egyptian Pound	RUB	Russian Ruble
EUR	Euro	SAR	Saudi Riyal
GBP	British Pound	SEK	Swedish Krona
HKD	Hong Kong Dollar	SGD	Singapore Dollar
HUF	Hungarian Forint	THB	Thai Baht
IDR	Indonesian Rupiah	TRY	New Turkish Lira
ILS	Israeli Shekel	TWD	Taiwan Dollar
INR	Indian Rupee	USD	United States Dollar
JOD	Jordanian Dinars	ZAR	South African Rand
JPY	Japanese Yen		

Other Abbreviations *Description*

ADR	American Depositary Receipt
CVO	Contingent Value Obligations
ELN	Equity Linked Note
ETF	Exchange-Traded Fund
GDR	Global Depositary Receipt Securities
NVDR	Non-Voting Depositary Receipt

o) Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Unit

Increase (decrease) in net assets attributable to holders of redeemable units per unit of each class or series is calculated by dividing the Increase (decrease) in net assets attributable to holders of redeemable units (excluding distributions), as reported on the Statements of Comprehensive Income, by the weighted average number of units in issue during the related period.

3. Valuation of Investments

The valuation date (*Valuation Date*) for a Fund is any day when the Manager's head office is open for business. The Manager may, at its discretion, establish other Valuation Dates. The value of the investments or assets of a Fund is determined as follows:

a) Cash and Other Assets

Cash, accounts receivable, dividends receivable, distributions receivable, and interest receivable are valued at fair value or at their recorded cost, plus or minus any foreign exchange between recognition of the asset by the Fund and the current Valuation Date, which approximates fair value.

b) Bonds, Debentures, and Other Debt Obligations

Bonds, debentures, and other debt obligations are fair valued using the last traded price provided by a recognized vendor upon the close of trading on a Valuation Date, whereby the last traded price falls within that day's bid-ask spread. If the last traded price does not fall within that day's bid-ask spread, the Manager will then determine the price that is most representative of fair value based on the specific facts and circumstances.

c) Listed Securities, Unlisted Securities and Fair Value Pricing of Foreign Securities

Any security that is listed or traded on a securities exchange is fair valued using the last traded price, whereby the last traded price falls within that day's bid-ask spread or, if there is no traded price on that exchange or the last traded price does not fall within that day's bid-ask spread and in the case of securities traded on an OTC market, at the fair value as determined by the Manager as an appropriate basis for valuation. In such situations, a fair value will be determined by the Manager to establish current value. If any securities are inter-listed or traded on more than one exchange or market, the Manager will use the principal exchange or market for the fair value of such securities.

Units of each mutual fund in which a Fund invests will be valued at fair value using the most recent net asset value quoted by the Trustee or Manager of the mutual fund on the Valuation Date.

Unlisted securities are fair valued using the last traded price quoted by a recognized dealer, or the Manager may determine a price that more accurately reflects the fair value of these securities if the Manager feels the last traded price does not reflect fair value.

Fair value pricing is designed to avoid stale prices and to provide a more accurate net asset value, and may assist in the deterrence of harmful short-term or excessive trading in the Fund. When securities listed or traded on markets or exchanges that close prior to North or South American markets or exchanges are valued by the Manager at their fair market value, instead of using quoted or published prices, the prices of such securities used to calculate the Fund's net assets or net asset value may differ from quoted or published prices of such securities.

d) Derivatives

Long positions in options, debt-like securities, and listed warrants are fair valued using the last traded price as established on either their principal trading exchange or by a recognized dealer in such securities, whereby the last traded price falls within that day's bid-ask spread and the credit rating of each counterparty (as rated by S&P Global Ratings, a division of S&P Global) meets or exceeds the minimum designated rating.

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When any option is written by any Fund, the premium received by the Fund will be reflected as a liability that will be valued at an amount equal to the current fair value of the option that would have the effect of closing the position. Any difference resulting from revaluation shall be treated as an unrealized gain or loss on investment; the liability shall be deducted in arriving at the net assets attributable to holders of redeemable units of the Fund. The securities that are the subject of a written option, if any, will be valued in the manner described above for listed securities.

Futures contracts, forward contracts, or swaps will be valued at fair value of the gain or loss, if any, that would be realized on the Valuation Date if the position in the futures contracts, forward contracts, or swaps were to be closed out.

Margin paid or deposited in respect of futures contracts and forward contracts will be reflected as an account receivable and margin consisting of assets other than cash will be noted as held as collateral. Other derivatives and margin are fair valued in a manner that the Manager determines to represent their fair value.

e) Restricted Securities

Restricted securities purchased by any Fund will be fair valued in a manner that the Manager determines to represent their fair value.

f) Other Investments

All other investments of the Funds will be fair valued in accordance with the laws of the Canadian securities regulatory authorities where applicable.

The value of any security or other property of a Fund for which a market quotation is not readily available or where the market quotations do not properly reflect the fair value of such securities will be determined by the Manager by valuing the securities at their fair value. In such situations, fair value will be determined using fair valuation techniques that most accurately reflect their fair value as established by the Manager.

4. Interests in Underlying Funds

The Funds may invest in other investment funds (*Underlying Funds*). Each Underlying Fund invests in a portfolio of assets to generate returns in the form of investment income and capital appreciation for its unitholders. Each Underlying Fund finances its operations primarily through the issuance of redeemable units, which are puttable at the unitholder's option and entitle the unitholder to a proportionate share of the Underlying Fund's net assets. The Funds' interests in Underlying Funds held in the form of redeemable units, are reported in their Schedule of Investments at fair value, which represents the Funds' maximum exposure on those investments. The Funds' interests in Underlying Funds as at the prior year period ends are presented in the "Financial Instruments Risks" section under sub-section "Concentration Risk" in the Supplemental Schedule to Schedule of Investment Portfolio. Distributions earned from Underlying Funds are included in "Investment Income" in the Statements of Comprehensive Income. The total realized and change in unrealized gains (losses) arising from Underlying Funds are also included in the Statements of Comprehensive Income. The Funds do not provide any additional significant financial or other support to Underlying Funds.

Where applicable, the table "Interests in Underlying Funds" presented as part of the Supplemental Schedule to Schedule of Investment Portfolio, provides additional information on the Funds' investments in Underlying Funds where the ownership interest exceeds 20% of each Underlying Fund.

5. Redeemable Units Issued and Outstanding

Each Fund is permitted to have an unlimited number of classes or series of units and may issue an unlimited number of units of each class or series. The outstanding units represent the net assets attributable to holders of redeemable units of a Fund. Each unit has no par value and the value of each unit is the net asset value as determined on each valuation date. Settlement of the cost for units issued is completed as per security regulations in place at the time of issue. Distributions made by a Fund and reinvested by unitholders in additional units also constitute issued redeemable units of a Fund.

Units are redeemed at the net assets attributable to holders of a redeemable unit per unit of a Fund. A right to redeem units of a Fund may be suspended with the approval of the Canadian securities regulatory authorities or when normal trading is suspended on a stock, options, or futures exchange within Canada or outside of Canada on which securities or derivatives that make up more than 50% of the value or underlying exposure of the total assets of a Fund, not including any liabilities of a Fund, are traded and when those securities or derivatives are not traded on any other exchange that represents a reasonably practical alternative for a Fund. The Fund is not subject to any externally imposed capital requirements.

The capital received by a Fund is utilized within the respective investment mandate of the Fund. This includes the ability to make liquidity available to satisfy unitholder unit redemption requirements upon a unitholder's request.

Changes in issued and outstanding units for the six-month periods ended June 30, 2024 and 2023 can be found on the Statements of Changes in Net Assets Attributable to Holders of Redeemable Units.

6. Management Fees, Fixed Administration Fees and Operating Expenses

Management fees are based on the net asset value of the Funds and are calculated daily. Management fees are paid to the Manager in consideration for providing, or arranging for the provision of, management, distribution, and portfolio advisory services. The maximum annual management fee expressed as a percentage of the average net asset value for each class or series of units of the Fund is reported in footnote *Maximum Chargeable Annual Management Fee Rates* on the Statements of Comprehensive Income. For Class O units and Series O units, management fees are negotiated with and paid by, or as directed by, unitholders, or dealers and discretionary managers on behalf of unitholders.

The Manager may also charge to a Fund less than the maximum management fee in footnote *Maximum Chargeable Annual Management Fee Rates* on the Statements of Comprehensive Income, resulting in the Manager waiving management fees.

At its sole discretion, the Manager could stop waiving management fees at any time. Management fees waived by the Manager are disclosed on the Statements of Comprehensive Income.

In some cases, the Manager may charge management fees to a Fund that are less than the management fees the Manager is entitled to charge in respect of certain investors in a Fund. The difference in the amount of the management fees will be paid out by the Fund to the applicable investors as a distribution of additional units of the Fund (*Management Fee Distributions*). Management Fee Distributions are negotiable between the Manager and the investor and are dependent primarily on the size of the investor's investment in the Fund. Management Fee Distributions paid to qualified investors do not adversely impact the Fund or any of the Fund's other investors. The Manager may increase or decrease the amount of Management Fee Distributions to certain investors from time to time.

The Manager pays the operating expenses of the Funds, which may include but are not limited to, operating and administrative costs; regulatory fees; audit, and legal fees and expenses; trustee, safekeeping, custodial, and any agency fees; and investor servicing costs and costs of unitholder reports, prospectuses, Fund Facts, and other reports, in exchange for the payment by the Funds of a fixed rate administration fee to the Manager (a *Fixed Administration Fee*). The Fixed Administration Fee will be equal to a specified percentage of the net asset value of the class units or the series of units of the Funds, calculated and accrued daily and paid monthly. The Fixed Administration Fee charged for each class or series of units of the Funds is reported in the footnote *Fixed Administration Fee* on the Statements of Comprehensive Income. For Class O units and Series O units, no Fixed Administration Fee will be charged. The Fixed Administration Fee payable by the Funds, may, in any particular period, exceed or be lower than the expenses we incur in providing such services to the Funds.

Where a Fund invests in units of an Underlying Fund, the Fund does not pay duplicate management fees on the portion of its assets that it invests in units of the Underlying Fund. In addition, the Fund will not pay duplicate sales fees or redemption fees with respect to the purchase or redemption by it of units of the Underlying Fund. Some of the Underlying Funds held by the Funds may offer Management Fee Distributions. Such Management Fee Distributions of an Underlying Fund will be paid out as required for taxable distribution payments by a Fund. The manager of an Underlying Fund may, in some cases, waive a portion of an Underlying Fund's management fee and/or absorb a portion of an Underlying Fund's operating expenses.

7. Income Taxes and Withholding Taxes

The Funds qualify as mutual fund trusts under the *Income Tax Act* (Canada), except the CIBC Sustainable Canadian Core Plus Bond Fund, which is a Unit Trust. No income tax is payable by the Funds on net income and/or net realized capital gains that are distributed to unitholders. In addition, income taxes payable on undistributed net realized capital gains are refundable on a formula basis when units of the Funds are redeemed. Sufficient net income and realized capital gains of the Funds have been, or will be, distributed to the unitholders such that no tax is payable by the Funds and, accordingly, no provision for income taxes has been made in the financial statements. Occasionally, a Fund may pay distributions in excess of the net income and net realized capital gains of the Fund. This excess distribution is called a return of capital and is non-taxable to the unitholder. However, a return of capital reduces the average cost of the unitholder's units for tax purposes, which may result in a capital gain to the unitholder to the extent the average cost becomes less than zero.

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CIBC U.S. Dollar Money Market Fund, CIBC U.S. Dollar Managed Income Portfolio, CIBC U.S. Dollar Managed Balanced Portfolio, and CIBC U.S. Dollar Managed Growth Portfolio may realize net foreign currency gains and losses on the translation of their net realized capital gains to Canadian dollars for tax purposes. These gains will be distributed to investors annually unless these Funds elect to retain them, with the result that the tax would be payable by the Funds.

Non-capital losses are available to be carried forward for 20 years.

Capital losses for income tax purposes may be carried forward indefinitely and applied against capital gains realized in future years. Where applicable, a Fund's net capital and non-capital losses are reported in Canadian dollars in the footnote *Net Capital and Non-Capital Losses* on the Statements of Changes in Net Assets Attributable to Holders of Redeemable Units.

The Funds have a taxation year-end of December 15, except for CIBC Canadian T-Bill Fund, CIBC Money Market Fund, CIBC U.S. Dollar Money Market Fund, and CIBC Sustainable Canadian Core Plus Bond Fund, which have a taxation year-end of December 31.

The Funds currently incur withholding taxes imposed by certain countries on investment income and capital gains. Such income and gains are recorded on a gross basis and the related withholding taxes are shown as a separate expense in the Statements of Comprehensive Income.

Tax Provision for Indian Securities

The Funds, may invest in securities that are listed on a recognized stock exchange in India and as a foreign portfolio investor in India, those Funds would be subject to local tax on capital gains realized on the sale of those Indian securities. Accordingly, the Funds, accrue for such local taxes on the net unrealized gain on such Indian securities with the amount reflected in "Provision for withholding taxes" in the Statements of Financial Position and "Withholding taxes" in the Statements of Comprehensive Income.

8. Brokerage Commissions and Fees

The total commissions paid by the Funds to brokers in connection with portfolio transactions are reported in footnote *Brokerage Commissions and Fees* on the Statements of Comprehensive Income of each Fund where applicable. In allocating brokerage business to a dealer, consideration may be given by the portfolio advisor or the portfolio sub-advisors of the Funds to the provision of goods and services by the dealer or a third-party, other than order execution (referred to in the industry as "soft dollar" arrangements). These goods and services are paid for with a portion of brokerage commissions and assist the portfolio advisor and portfolio sub-advisors with their investment decision-making services to the Funds or relate directly to the execution of portfolio transactions on behalf of the Funds. The total soft dollar payments paid by the Funds to brokers are reported in footnote *Brokerage Commissions and Fees* on the Statements of Comprehensive Income of each Fund. In addition, the Manager may enter into commission recapture arrangements with certain dealers with respect to the Fund. Any commission recaptured will be paid to the applicable Fund.

Fixed income and certain other securities are transacted in an OTC market, where participants are dealing as principals. Such securities are generally traded on a net basis and do not normally involve brokerage commissions, but will typically include a "spread" (being the difference between the bid and the offer prices on the security of the applicable marketplace).

Spreads associated with fixed income securities trading and certain other securities are not ascertainable and, for that reason, are not included in the dollar amounts. In addition, the soft dollar amounts only include the value of research and other services supplied by a third-party to CIBC Asset Management Inc. (CAMI or the *Portfolio Advisor*) and any portfolio sub-advisors, as the value of the services supplied to the Portfolio Advisor and any portfolio sub-advisors by the dealer is not ascertainable. When these services benefit more than one Fund, the costs are allocated among the Funds based on transaction activity or some other fair basis as determined by the Portfolio Advisor and any portfolio sub-advisors.

9. Related Party Transactions

CIBC and its affiliates have the following roles and responsibilities with respect to the Funds and receive the fees described below in connection with their roles and responsibilities. The Funds may hold securities of CIBC. CIBC and its affiliates may also be involved in underwriting or lending to issuers of securities that may be held by the Funds, have purchased or sold securities from or to the Funds while acting as principal, have purchased or sold securities from or to the Funds on behalf of another investment fund managed by CIBC or an affiliate, and also may have been involved as a counterparty to derivative transactions. Management fees payable and other accrued expenses on the Statements of Financial Position are amounts generally payable to a related party of the Fund.

Manager, Trustee, Portfolio Advisor, and certain Portfolio Sub-Advisors of the Funds

CIBC is the Manager, CIBC Trust Corporation is the Trustee, and CAMI is the Portfolio Advisor of each of the Funds.

The Manager also arranges for fund administrative services (other than advertising and promotional, which are the responsibility of the Manager), legal, investor servicing, and costs of unitholder reports, prospectuses, and other reports. The Manager is the registrar and transfer agent for the Funds and provides, or arranges for the provision of, all other administrative services required by the Funds. As of July 1, 2023, The Manager pays all fund administration expenses and in return receives a Fixed Administration Fee from the Funds.

Brokerage Arrangements and Soft Dollars

The Portfolio Advisor generally delegates trading and execution authority to the portfolio sub-advisors.

The Portfolio Advisor and portfolio sub-advisors make decisions, including the selection of markets and dealers and the negotiation of commissions, with respect to the purchase and sale of portfolio securities, certain derivative products and the execution of portfolio transactions. Brokerage business may be allocated by the Portfolio Advisor or portfolio sub-advisors to CIBC World Markets Inc. and CIBC World Markets Corp., each a subsidiary of CIBC. The total commissions paid to related brokers in connection with portfolio transactions are reported in footnote *Brokerage Commissions and Fees* on the Statements of Comprehensive Income of each Fund.

CIBC World Markets Inc. and CIBC World Markets Corp. may also earn spreads on the sale of fixed income and other securities, and certain derivative products to the Funds. Dealers, including CIBC World Markets Inc. and CIBC World Markets Corp., may furnish goods and services, other than order execution, to the Portfolio Advisor and portfolio sub-advisors that process trades through them. These goods and services are paid for with a portion of brokerage commissions and assist the Portfolio Advisor and portfolio sub-advisors with their investment decision-making services to the Fund or relate directly to executing portfolio transactions on behalf of the Fund. As per terms of the portfolio advisory and sub-advisory agreements, such soft dollar arrangements are in compliance with applicable laws. Custodial fees directly related to portfolio transactions incurred by a Fund, otherwise payable by the Fund, shall be paid by CAMI, and/or dealer(s) directed by CAMI, up to the amount of the credits generated under soft dollar arrangements from trading on behalf of the Fund, or a portion of the Fund, during that month. The total soft dollar payments paid by the Fund to related brokers are reported in footnote *Brokerage Commissions and Fees* on the Statements of Comprehensive Income of each Fund. In addition, the Manager may enter into commission recapture arrangements with certain dealers with respect to the Funds. Any commission recaptured will be paid to the relevant Fund.

Designated Broker and Dealer

CAMI has entered into an agreement with CIBC World Markets Inc., an affiliate of CAMI, to act as designated broker and dealer for distribution of the ETF Series of the Funds, on terms and conditions that are comparable to arm's length agreements in the exchange traded funds industry.

Custodian

The custodian holds all cash and securities for the Funds and ensures that those assets are kept separate from any other cash or securities that the custodian might be holding. The custodian also provides other services to the Funds including record keeping and processing of foreign exchange transactions. CIBC Mellon Trust Company is the custodian of the Funds (the *Custodian*). The Custodian may hire sub-custodians for the Funds. The fees and spreads for services of the Custodian directly related to the execution of portfolio transactions by a Fund, or a portion of a Fund, are paid by CAMI and/or dealer(s) directed by CAMI up to the amount of the credits generated under soft dollar arrangements from trading on behalf of the Funds during that month. All other fees for the services of the Custodian are paid by the Manager, in exchange for receiving a Fixed Administration Fee from the Funds. CIBC owns a 50% interest in the Custodian.

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Service Provider

CIBC Mellon Global Securities Services Company Inc. (*CIBC GSS*) provides certain services to the Funds, including securities lending, fund accounting and reporting, and portfolio valuation. CIBC indirectly owns a 50% interest in CIBC GSS. The Manager receives fixed administration fee from the Funds, in return, the Manager pays certain operating expenses which includes custodial fees (including all applicable taxes) to CIBC Mellon Trust Company and the fees for fund accounting, reporting, and fund valuation (including all applicable taxes) to CIBC GSS. Where applicable, securities lending fees are applied against the revenue received by the Funds.

10. Hedging

Certain foreign-currency-denominated positions have been hedged, or partially hedged, by forward foreign currency contracts as part of the investment strategies of certain Funds. These hedges are indicated by a hedging reference number on the Schedule of Investment Portfolio and a corresponding hedging reference number on the Schedule of Derivative Assets and Liabilities - Forward Foreign Currency Contracts for those Funds.

11. Collateral on Specified Derivatives

Short-term investments may be used as collateral for futures contracts outstanding with brokers.



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