

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)	\$ 2,178,342	\$ 1,760,250
Cash including foreign currency holdings, at fair value	15,657	1,743
Margin	3,313	347
Dividends receivable	963	1,369
Receivable for units issued	–	798
Other receivables	–	71
Derivative assets	189	1,391
Total Assets	2,198,464	1,765,969
Liabilities		
Current liabilities		
Payable for units redeemed	–	312
Other accrued expenses	–	1
Total Liabilities	–	313
Net Assets Attributable to Holders of Redeemable Units (note 5)	\$ 2,198,464	\$ 1,765,656
Net Assets Attributable to Holders of Redeemable Units per Class		
Class A	\$ 598,242	\$ 543,968
Premium Class	\$ 1,416,364	\$ 1,074,007
Class F	\$ 42,331	\$ 40,478
Class F-Premium	\$ 141,527	\$ 107,203
Class O	\$ –	\$ –
Net Assets Attributable to Holders of Redeemable Units per Unit (note 5)		
Class A	\$ 98.39	\$ 84.48
Premium Class	\$ 52.79	\$ 45.16
Class F	\$ 16.46	\$ 14.11
Class F-Premium	\$ 26.21	\$ 22.40
Class O	\$ 60.59	\$ 51.78

† 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	61,143	64,381
December 31, 2023	43,592	46,145

Collateral Type* (\$000s)

	i	ii	iii	iv
June 30, 2024	–	64,381	–	–
December 31, 2023	–	46,145	–	–

* See note 2k for Collateral Type definitions.

Organization of the Fund (note 1)

The Fund was established on March 6, 1991 (*Date Established*).

	Inception Date
Class A	May 6, 1991
Premium Class	November 30, 2011
Class F	July 6, 2020
Class F-Premium	October 30, 2015
Class O	June 1, 2010

CIBC U.S. Broad Market 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	\$ 1,821	\$ 925
Dividend revenue	15,461	13,215
Derivative income (loss)	7,343	1,932
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments and derivatives	30,617	11,438
Net realized gain (loss) on foreign currency (notes 2f and g)	273	(440)
Net change in unrealized appreciation (depreciation) of investments and derivatives	257,561	174,036
Net Gain (loss) on Financial Instruments	313,076	201,106
Other Income		
Foreign exchange gain (loss) on cash	319	(52)
Securities lending revenue ±	74	159
	393	107
Expenses (note 6)		
Management fees ±±	8,935	6,934
Fixed administration fees ±±±	474	388
Independent review committee fees	6	3
Transaction costs ±±±±	61	66
Withholding taxes (note 7)	1,938	1,824
	11,414	9,215
Expenses waived/absorbed by the Manager	(2,736)	(2,224)
	8,678	6,991
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units (excluding distributions)	304,791	194,222
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Class (excluding distributions)		
Class A	\$ 87,681	\$ 62,125
Premium Class	\$ 191,525	\$ 116,963
Class F	\$ 6,476	\$ 4,466
Class F-Premium	\$ 19,109	\$ 10,668
Class O	\$ —	\$ —
Average Number of Units Outstanding for the period per Class		
Class A	6,247	6,774
Premium Class	25,441	23,127
Class F	2,717	2,868
Class F-Premium	5,035	4,204
Class O	—	—
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Unit (excluding distributions)		
Class A	\$ 14.04	\$ 9.17
Premium Class	\$ 7.53	\$ 5.06
Class F	\$ 2.38	\$ 1.56
Class F-Premium	\$ 3.80	\$ 2.54
Class O	\$ 8.81	\$ 5.82

± Securities Lending Revenue (note 2k)

	June 30, 2024	% of Gross securities lending revenue	June 30, 2023	% of Gross securities lending revenue
	(in 000s)		(in 000s)	
Gross securities lending revenue	\$ 115	100.0	\$ 259	100.0
Interest paid on collateral	—	—	—	—
Withholding taxes	(16)	(13.9)	(47)	(18.1)
Agent fees - Bank of New York Mellon Corp. (The)	(25)	(21.8)	(53)	(20.5)
Securities lending revenue	\$ 74	64.3	\$ 159	61.4

±± 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	0.02%
Class F	0.02%
Class F-Premium	0.02%
Class O	n/a

±±±± Brokerage Commissions and Fees (notes 8 and 9)

	2024	2023
Brokerage commissions and other fees (\$000s)		
Total Paid	53	62
Paid to CIBC World Markets Inc.	—	—
Paid to CIBC World Markets Corp.	—	—
Soft dollars (\$000s)		
Total Paid	—	—
Paid to CIBC World Markets Inc. and CIBC World Markets Corp.	—	—

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)	25	53

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

CIBC U.S. Broad Market 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)	\$ 87,681	\$ 62,125	\$ 191,525	\$ 116,963	\$ 6,476	\$ 4,466	\$ 19,109	\$ 10,668
Distributions Paid or Payable to Holders of Redeemable Units ‡								
From net investment income	(4)	(5)	—	—	—	—	—	—
	(4)	(5)	—	—	—	—	—	—
Redeemable Unit Transactions								
Amount received from the issuance of units	109,680	50,343	253,885	72,820	5,247	3,161	30,170	10,982
Amount received from reinvestment of distributions	4	5	—	—	—	—	—	—
Amount paid on redemptions of units	(143,087)	(54,571)	(103,053)	(66,735)	(9,870)	(3,116)	(14,955)	(6,433)
	(33,403)	(4,223)	150,832	6,085	(4,623)	45	15,215	4,549
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units	54,274	57,897	342,357	123,048	1,853	4,511	34,324	15,217
Net Assets Attributable to Holders of Redeemable Units at Beginning of Period	543,968	470,106	1,074,007	855,451	40,478	33,192	107,203	77,466
Net Assets Attributable to Holders of Redeemable Units at End of Period	\$ 598,242	\$ 528,003	\$ 1,416,364	\$ 978,499	\$ 42,331	\$ 37,703	\$ 141,527	\$ 92,683

Redeemable Units Issued and Outstanding (note 5)

As at June 30, 2024 and 2023

Balance - beginning of period	6,439	6,748	23,781	22,976	2,870	2,853	4,785	4,194
Redeemable units issued	1,192	679	5,108	1,826	342	256	1,221	547
Redeemable units issued on reinvestments	—	—	—	—	—	—	—	—
	7,631	7,427	28,889	24,802	3,212	3,109	6,006	4,741
Redeemable units redeemed	(1,550)	(731)	(2,056)	(1,671)	(639)	(250)	(606)	(328)
Balance - end of period	6,081	6,696	26,833	23,131	2,573	2,859	5,400	4,413

	Class O Units	
	June 30, 2024	June 30, 2023
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units (excluding distributions)	\$ —	\$ —
Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units	—	—
Net Assets Attributable to Holders of Redeemable Units at Beginning of Period	—	—
Net Assets Attributable to Holders of Redeemable Units at End of Period	\$ —	\$ —

Redeemable Units Issued and Outstanding (note 5)

As at June 30, 2024 and 2023

Balance - beginning of period	—	—
Redeemable units issued	—	—
Redeemable units issued on reinvestments	—	—
	—	—
Redeemable units redeemed	—	—
Balance - end of period	—	—

‡ 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
23,115	—

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)	\$ 304,791	\$ 194,222
Adjustments for:		
Foreign exchange loss (gain) on cash	(319)	52
Net realized (gain) loss on sale of investments and derivatives	(30,617)	(11,438)
Net change in unrealized (appreciation) depreciation of investments and derivatives	(257,561)	(174,036)
Purchase of investments	(1,134,761)	(508,837)
Proceeds from the sale of investments	1,006,049	489,872
Margin	(2,966)	2,102
Dividends receivable	406	229
Other receivables	71	1
Other accrued expenses and liabilities	(1)	1
	(114,908)	(7,832)
Cash Flows from Financing Activities		
Amount received from the issuance of units	399,780	136,237
Amount paid on redemptions of units	(271,277)	(128,962)
	128,503	7,275
Increase (Decrease) in Cash during the Period	13,595	(557)
Foreign exchange loss (gain) on cash	319	(52)
Cash (Bank Overdraft) at Beginning of Period	1,743	(663)
Cash (Bank Overdraft) at End of Period	\$ 15,657	\$ (1,272)
Interest received	\$ 1,821	\$ 925
Dividends received, net of withholding taxes	\$ 13,929	\$ 11,620

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
UNITED STATES EQUITIES									
Communication Services									
Advantage Solutions Inc.	9,168	33	40		Nextdoor Holdings Inc.	6,025	18	23	
Alphabet Inc., Class 'A'	164,032	30,080	40,875		Omnicom Group Inc.	5,483	303	673	
Alphabet Inc., Class 'C'	158,151	9,494	39,684		Paramount Global, Class 'B'	17,067	430	243	
Alice USA Inc., Class 'A'	7,785	216	22		Pinterest Inc., Class 'A'	16,697	666	1,007	
AMC Entertainment Holdings Inc., Class 'A'	7,349	377	50		Playtika Holding Corp.	10,556	110	114	
Anterix Inc.	654	30	35		PubMatic Inc., Class 'A'	1,183	63	33	
AST SpaceMobile Inc.	2,240	19	36		QuinStreet Inc.	1,590	27	36	
AT&T Inc.	199,712	6,524	5,221		Reservoir Media Inc.	2,295	25	25	
Atlanta Braves Holdings Inc., Class 'A'	315	18	18		Roblox Corp., Class 'A'	16,252	1,480	827	
Atlanta Braves Holdings Inc., Class 'C'	1,449	93	78		Roku Inc.	3,546	497	291	
ATN International Inc.	411	24	13		Rumble Inc.	3,167	37	24	
Bandwidth Inc.	705	17	16		Scholastic Corp.	799	35	39	
Boston Omaha Corp.	1,080	53	20		Shenandoah Telecommunications Co.	1,312	36	29	
Bumble Inc. Class 'A'	3,698	174	53		Shutterstock Inc.	1,004	78	53	
Cable One Inc.	157	105	76		Sinclair Inc.	1,408	38	26	
Cardlytics Inc.	1,134	23	13		Sirius XM Holdings Inc.	107,919	588	418	
CarGurus Inc.	2,649	106	95		Snap Inc., Class 'A'	39,050	1,071	887	
Cars.com Inc.	1,978	55	53		Sphere Entertainment Co.	820	76	39	
Charter Communications Inc., Class 'A'	4,034	1,404	1,650		Stagwell Inc.	2,851	28	27	
Cinemark Holdings Inc.	3,401	106	101		Take-Two Interactive Software Inc.	4,773	527	1,015	
Clear Channel Outdoor Holdings Inc.	13,519	31	26		TechTarget	963	43	41	
Cogent Communications Holdings Inc.	1,387	59	107		TEGNA Inc.	5,450	304	104	
Comcast Corp., Class 'A'	110,390	2,848	5,914		Telephone and Data Systems Inc.	2,945	122	84	
Consolidated Communications Holdings Inc.	3,223	19	19		Thryv Holdings Inc.	967	30	24	
EchoStar Communications Corp., Class 'A'	3,827	99	93		TKO Group Holdings Inc.	2,310	185	341	
Electronic Arts Inc.	7,473	494	1,424		T-Mobile US Inc.	33,063	5,031	7,969	
Endeavor Group Holdings Inc., Class 'A'	8,352	278	309		Trade Desk Inc. (The)	12,439	337	1,662	
Entervision Communications Corp., Class 'A'	2,693	22	7		TripAdvisor Inc.	3,517	138	86	
Eventbrite Inc., Class 'A'	2,257	55	15		United States Cellular Corp.	1,430	70	109	
EverQuote Inc., Class 'A'	804	21	23		Verizon Communications Inc.	117,216	7,065	6,613	
Fox Corp., Class 'A'	6,759	362	318		Vimeo Inc.	4,174	204	21	
Fox Corp., Class 'B'	6,683	264	293		Vivid Seats Inc., Class 'A'	4,058	44	32	
Frontier Communications Parent Inc.	6,973	253	250		Walt Disney Co. (The)	51,109	4,899	6,942	
fuboTV Inc.	8,753	19	15		Warner Bros. Discovery Inc.	68,041	3,137	693	
Getty Images Holdings Inc.	11,109	61	50		Warner Music Group Corp., Class 'A'	4,019	191	169	
Globalstar Inc.	53,535	114	82		Yelp Inc.	1,965	142	99	
Gogo Inc.	3,685	58	48		Ziff Davis Inc.	1,438	90	108	
Gray Television Inc.	2,850	51	20		ZipRecruiter Inc., Class 'A'	2,304	58	29	
IAC / InterActiveCorp.	2,301	249	147		ZoomInfo Technologies Inc., Class 'A'	10,714	630	187	
IDT Corp., Class 'B'	713	28	35				99,715	186,560	8.5%
Interpublic Group of Cos. Inc. (The)	10,506	347	418		Consumer Discretionary				
Iridium Communications Inc.	3,489	71	127		2U Inc.	86	110	1	
John Wiley & Sons Inc., Class 'A'	1,395	62	78		Abercrombie & Fitch Co., Class 'A'	1,394	65	339	
Liberty Broadband Corp., Class 'A'	538	38	40		Academy Sports and Outdoors Inc.	2,098	72	153	
Liberty Broadband Corp., Class 'C'	3,430	354	257		Accel Entertainment Inc.	2,387	33	34	
Liberty Latin America Ltd., Class 'C'	4,441	49	58		Acushnet Holdings Corp.	1,890	91	164	
Liberty Media Corp.-Liberty Formula One, Class 'A'	711	59	62		ADT Inc.	24,396	238	254	
Liberty Media Corp.-Liberty Formula One, Class 'C'	5,867	503	577		Adtalem Global Education Inc.	1,084	38	101	
Liberty Media Corp.-Liberty Live, Class 'A'	693	34	36		Advance Auto Parts Inc.	1,699	140	147	
Liberty Media Corp.-Liberty Live, Class 'C'	1,790	74	94		Airbnb Inc., Class 'A'	12,212	2,932	2,533	
Liberty Media Corp.-Liberty SiriusXM	6,181	284	187		A-Mark Precious Metals Inc.	642	28	28	
Liberty Media Corp.-Liberty SiriusXM, Class 'A'	2,772	104	84		Amazon.com Inc.	289,401	21,687	76,511	
Live Nation Entertainment Inc.	6,460	480	828		American Axle & Manufacturing Inc.	3,497	67	33	
Lumen Technologies Inc.	28,244	758	42		American Eagle Outfitters Inc.	5,438	90	149	
Madison Square Garden Co. (The)	538	119	138		Aramark	7,356	264	342	
Madison Square Garden Entertainment Corp.	1,207	53	57		Arhaus Inc.	1,416	32	33	
Magnite Inc.	3,991	212	73		ARKO Corp.	3,672	47	32	
Match Group Inc.	7,551	414	314		Asbury Automotive Group Inc.	597	40	186	
MediaAlpha Inc., Class 'A'	1,407	36	25		Autoliv Inc.	2,300	251	337	
Meta Platforms Inc., Class 'A'	61,290	9,366	42,278		AutoNation Inc.	1,183	108	258	
National CineMedia Inc.	2,803	20	17		AutoZone Inc.	483	209	1,959	
Netflix Inc.	12,061	2,484	11,136		Bally's Corp.	1,152	48	19	
New York Times Co. (The), Class 'A'	4,668	189	327		Bath & Body Works Inc.	6,395	227	342	
News Corp., Class 'A'	10,594	194	400		Beazer Homes USA Inc.	909	38	34	
News Corp., Class 'B'	5,435	150	211		Best Buy Co. Inc.	6,035	264	696	
Nexstar Media Group Inc., Class 'A'	926	72	210		BJ's Restaurants Inc.	639	26	30	
					Bloomin' Brands Inc.	2,446	67	64	
					Booking Holdings Inc.	952	1,161	5,159	
					Boot Barn Holdings Inc.	851	38	150	
					BorgWarner Inc.	6,567	225	290	
					Bowlero Corp.	2,586	44	51	
					Boyd Gaming Corp.	2,721	130	205	
					Bright Horizons Family Solutions Inc.	1,614	113	243	
					Brinker International Inc.	1,242	51	123	
					Brunswick Corp.	1,946	108	194	
					Buckle Inc.	1,396	45	71	
					Build-A-Bear-Workshop Inc.	399	16	14	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Burlington Stores Inc.	1,790	181	588		Hilton Worldwide Holdings Inc.	7,019	488	2,095	
Caesars Entertainment Inc.	6,113	601	332		Holley Inc.	3,324	20	16	
Caleres Inc.	941	20	43		Home Depot Inc. (The)	27,730	3,703	13,059	
Callaway Golf Co.	5,316	148	111		Hovnanian Enterprises Inc., Class 'A'	157	31	30	
Camping World Holdings Inc., Class 'A'	1,223	43	30		Hyatt Hotels Corp., Class 'A'	1,268	49	264	
Canoo Inc.	31,575	108	92		Installed Building Products Inc.	796	98	224	
CarMax Inc.	4,449	193	446		Jack in the Box Inc.	539	31	38	
Carnival Corp.	31,287	880	801		KB Home	2,131	59	205	
Carter's Inc.	1,061	71	90		Kohl's Corp.	3,171	152	100	
Carvana Co.	3,251	372	573		Kontoor Brands Inc.	1,580	34	143	
CAVA Group Inc.	3,177	263	403		Krispy Kreme Inc.	4,764	94	70	
Cavco Industries Inc.	233	40	110		Kura Sushi USA Inc., Class 'A'	281	45	24	
Century Communities Inc.	911	49	102		Landsea Homes Corp.	972	9	12	
Cheesecake Factory Inc. (The)	1,362	54	73		Las Vegas Sands Corp.	21,065	1,470	1,275	
Chegg Inc.	3,609	131	16		Latham Group Inc.	3,395	17	14	
Chewy Inc.	3,844	139	143		Laureate Education Inc.	4,301	55	88	
Chipotle Mexican Grill Inc.	38,250	510	3,278		La-Z-Boy Inc.	1,299	60	66	
Choice Hotels International Inc.	1,378	126	224		LCI Industries	731	53	103	
Churchill Downs Inc.	2,066	79	395		Lear Corp.	1,600	168	250	
Chuy's Holdings Inc.	533	23	19		Legacy Housing Corp.	676	20	21	
Columbia Sportswear Co.	1,747	208	189		Leggett & Platt Inc.	3,996	155	63	
Coupan Inc.	45,148	988	1,294		Lennar Corp., Class 'A'	6,855	482	1,405	
Coursera Inc.	4,634	158	45		Leslie's Inc.	5,218	139	30	
Cracker Barrel Old Country Store Inc.	597	65	34		Levi Strauss & Co., Class 'A'	2,948	72	78	
Crocs Inc.	1,709	47	341		LGI Homes Inc.	684	85	84	
D.R. Horton Inc.	9,263	497	1,786		Life Time Group Holdings Inc.	5,480	116	141	
Dana Inc.	4,091	93	68		Light & Wonder Inc.	5,668	262	813	
Darden Restaurants Inc.	3,355	198	695		Lindblad Expeditions Holdings Inc.	1,687	19	22	
Dave & Buster's Entertainment Inc.	1,106	48	60		Lithia Motors Inc., Class 'A'	784	138	271	
Deckers Outdoor Corp.	722	106	956		LKQ Corp.	7,488	204	426	
Denny's Corp.	1,657	20	16		Lowe's Cos. Inc.	16,026	1,074	4,833	
Designer Brands Inc.	1,327	24	12		Lucid Group Inc.	64,760	922	231	
Dick's Sporting Goods Inc.	1,630	83	479		Lululemon Athletica Inc.	3,387	1,465	1,384	
Dillard's Inc., Class 'A'	339	60	204		Luminar Technologies Inc.	9,223	76	19	
Dine Brands Global Inc.	456	31	23		M/I Homes Inc.	783	57	131	
Domino's Pizza Inc.	968	108	684		Macy's Inc.	7,644	228	201	
DoorDash Inc., Class 'A'	10,509	2,294	1,564		Malibu Boats Inc.	586	33	28	
Dorman Products Inc.	861	52	108		MarineMax Inc.	563	34	25	
DraftKings Inc., Class 'A'	13,221	852	690		Marriott International Inc., Class 'A'	8,054	732	2,664	
Dream Finders Homes Inc., Class 'A'	967	54	34		Marriott Vacations Worldwide Corp.	937	98	112	
Duolingo Inc.	1,029	179	294		Mattel Inc.	10,023	338	223	
Dutch Bros Inc., Class 'A'	1,770	95	100		McDonald's Corp.	20,103	2,387	7,009	
eBay Inc.	14,506	270	1,066		Meritage Homes Corp.	1,025	76	227	
Ethan Allen Interiors Inc.	725	23	28		MGM Resorts International	8,958	201	545	
Etsy Inc.	3,394	215	274		Mister Car Wash Inc.	8,994	121	88	
European Wax Center Inc., Class 'A'	1,403	37	19		Modine Manufacturing Co.	1,449	31	199	
Everi Holdings Inc.	2,541	45	29		Mohawk Industries Inc.	1,778	232	276	
Expedia Group Inc.	3,636	424	627		Monarch Casino & Resort Inc.	542	39	51	
FIGS Inc., Class 'A'	4,862	202	35		Monro Inc.	929	59	30	
First Watch Restaurant Group Inc.	1,673	53	40		Movado Group Inc.	551	22	19	
Five Below Inc.	1,553	134	232		Murphy USA Inc.	580	46	373	
Floor & Decor Holdings Inc., Class 'A'	2,996	201	407		National Vision Holdings Inc.	2,289	102	41	
Foot Locker Inc.	2,710	96	92		Newell Brands Inc.	11,813	518	104	
Ford Motor Co.	109,087	2,153	1,871		Nike Inc., Class 'B'	33,948	1,457	3,500	
Fox Factory Holding Corp.	1,196	56	79		Nordstrom Inc.	4,527	132	131	
frontdoor Inc.	2,189	89	101		Norwegian Cruise Line Holdings Ltd.	12,032	436	309	
GameStop Corp., Class 'A'	8,557	178	289		NVR Inc.	90	169	934	
Gap Inc. (The)	10,308	308	337		ODP Corp. (The)	1,069	100	57	
General Motors Co.	32,254	1,085	2,050		Ollie's Bargain Outlet Holdings Inc.	1,723	87	231	
Gentex Corp.	6,722	101	310		O'Reilly Automotive Inc.	1,649	233	2,382	
Gentherm Inc.	926	46	62		Overstock.com Inc.	1,408	158	25	
Genuine Parts Co.	3,899	319	738		Oxford Industries Inc.	472	33	65	
G-III Apparel Group Ltd.	1,268	50	47		Papa John's International Inc.	897	51	58	
Golden Entertainment Inc.	846	29	36		Patrick Industries Inc.	630	44	94	
Goodyear Tire & Rubber Co. (The)	8,075	295	125		Peloton Interactive Inc., Class 'A'	10,400	418	48	
Graham Holdings Co., Class 'B'	104	58	100		Penn National Gaming Inc.	4,253	219	113	
Grand Canyon Education Inc.	847	57	162		Penske Automotive Group Inc.	1,877	280	383	
Green Brick Partners Inc.	1,301	38	102		Perdoceo Education Corp.	1,917	28	56	
Group 1 Automotive Inc.	385	33	157		Petco Health & Wellness Co. Inc.	6,087	128	31	
Groupon Inc.	1,239	19	26		PHINIA Inc.	1,313	52	71	
Guess Inc.	1,633	46	46		Planet Fitness Inc., Class 'A'	2,370	80	239	
H&R Block Inc.	3,900	92	289		Polaris Inc.	1,606	92	172	
Hanesbrands Inc.	10,202	129	69		Pool Corp.	1,079	123	454	
Harley-Davidson Inc.	3,870	147	178		Portillo's Inc., Class 'A'	1,690	53	22	
Hasbro Inc.	3,934	250	315		PulteGroup Inc.	5,940	146	895	
Haverty Furniture Cos. Inc.	373	16	13		PVH Corp.	1,691	168	245	
Hibbett Inc.	351	30	42		QuantumScape Corp.	12,442	226	84	
Hilton Grand Vacations Inc.	2,964	126	164		Qurate Retail Inc.	10,927	16	9	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Ralph Lauren Corp.	1,123	81	269		Consumer Staples				
RCI Hospitality Holdings Inc.	235	22	14		Albertsons Cos. Inc., Class 'A'	16,155	425	436	
Red Rock Resorts Inc.	1,685	72	127		Altria Group Inc.	49,166	2,835	3,064	
Rent-A-Center Inc.	1,507	62	63		Andersons Inc. (The)	981	44	67	
Revolve Group Inc.	1,183	37	26		Archer-Daniels-Midland Co.	14,924	595	1,234	
RH	508	105	170		B&G Foods Inc.	2,429	82	27	
Rivian Automotive Inc., Class 'A'	26,622	903	489		Beauty Health Co. (The)	4,083	48	11	
Ross Stores Inc.	9,391	317	1,867		BellRing Brands Inc.	3,704	85	290	
Royal Caribbean Cruises Ltd.	7,160	596	1,562		Beyond Meat Inc.	2,081	198	19	
Rush Street Interactive Inc.	1,864	18	24		BJ's Wholesale Club Holdings Inc.	3,723	163	447	
Sabre Corp.	10,743	216	39		Boston Beer Co. Inc. (The), Class 'A'	284	101	119	
Sally Beauty Holdings Inc.	2,733	60	40		Brown-Forman Corp., Class 'B'	8,662	282	512	
Savers Value Village Inc.	4,511	116	76		Bunge Global SA	4,053	289	592	
SeaWorld Entertainment Inc.	1,829	70	136		Calavo Growers Inc.	593	29	18	
Service Corp. International	4,073	181	396		Cal-Maine Foods Inc.	1,276	50	107	
Shake Shack Inc., Class 'A'	1,134	99	140		Campbell Soup Co.	8,269	499	511	
SharkNinja Inc.	3,887	340	400		Casey's General Stores Inc.	1,044	98	545	
Shoe Carnival Inc.	702	28	35		Celsius Holdings Inc.	6,503	405	508	
Six Flags Entertainment Corp.	2,367	96	107		Central Garden & Pet Co., Class 'A'	1,555	59	70	
Skechers U.S.A. Inc., Class 'A'	3,820	78	361		Chefs' Warehouse Inc. (The)	1,113	43	60	
Skyline Champion Corp.	1,624	83	151		Church & Dwight Co. Inc.	6,767	282	960	
Smith & Wesson Brands Inc.	1,266	30	25		Clorox Co. (The)	3,453	385	645	
Sonic Automotive Inc.	632	34	47		Coca-Cola Co. (The)	120,059	5,840	10,454	
Sonos Inc.	3,682	95	74		Coca-Cola Consolidated Inc.	228	137	338	
Standard Motor Products Inc.	744	38	28		Colgate-Palmolive Co.	22,931	1,193	3,044	
Starbucks Corp.	31,589	1,181	3,364		Conagra Brands Inc.	13,226	521	514	
Steven Madden Ltd.	2,181	62	126		Constellation Brands Inc., Class 'A'	5,093	666	1,793	
Stitch Fix Inc., Class 'A'	2,215	16	13		Costco Wholesale Corp.	12,368	2,768	14,382	
Stoneridge Inc.	948	22	21		Coty Inc., Class 'A'	24,887	410	341	
Strategic Education Inc.	664	58	101		Darling Ingredients Inc.	4,491	146	226	
Stride Inc.	1,228	34	118		Dollar General Corp.	6,136	486	1,110	
Sturm, Ruger & Co. Inc.	619	51	35		Dollar Tree Inc.	6,072	391	887	
Sweetgreen Inc., Class 'A'	2,791	73	115		Duckhorn Portfolio Inc. (The)	3,140	59	30	
Tapestry Inc.	6,489	170	380		e.l.f. Beauty Inc.	1,542	78	445	
Target Hospitality Corp.	2,862	44	34		Edgewell Personal Care Co.	1,382	73	76	
Taylor Morrison Home Corp.	3,025	97	229		Energizer Holdings Inc.	2,108	100	85	
Tempur Sealy International Inc.	4,799	59	311		Estée Lauder Cos. Inc. (The), Class 'A'	6,494	747	945	
Tesla Inc.	88,759	9,551	24,028		Flowers Foods Inc.	5,899	96	179	
Texas Roadhouse Inc., Class 'A'	1,863	80	438		Fresh Del Monte Produce Inc.	1,375	44	41	
Thor Industries Inc.	1,498	91	192		Freshpet Inc.	1,368	97	242	
TJX Cos. Inc. (The)	31,729	847	4,779		General Mills Inc.	15,869	794	1,373	
Toll Brothers Inc.	2,945	88	464		Grocery Outlet Holding Corp.	2,767	114	84	
TopBuild Corp.	887	78	468		Hain Celestial Group Inc.	2,569	94	24	
Torrid Holdings Inc.	3,060	20	31		Hershey Co. (The)	4,201	441	1,056	
Tractor Supply Co.	3,026	210	1,118		Hormel Foods Corp.	15,387	537	642	
Travel + Leisure Co.	1,956	53	120		Ingles Markets Inc., Class 'A'	442	16	41	
TRI Pointe Homes Inc.	2,736	72	139		Ingredion Inc.	1,905	123	299	
Udemy Inc.	4,348	78	51		Inter Parfums Inc.	902	95	143	
Ulta Beauty Inc.	1,357	459	716		J&J Snack Foods Corp.	525	47	117	
Under Armour Inc., Class 'A'	5,903	194	54		J.M. Smucker Co. (The)	2,955	342	441	
Under Armour Inc., Class 'C'	6,559	57	59		John B. Sanfilippo & Son Inc.	328	27	44	
Universal Technical Institute Inc.	1,489	31	32		Kellanova	9,491	619	749	
Urban Outfitters Inc.	2,568	87	144		Kenvue Inc.	53,389	1,694	1,328	
V.F. Corp.	10,964	420	203		Keurig Dr Pepper Inc.	38,744	1,575	1,770	
Vail Resorts Inc.	1,087	161	268		Kimberly-Clark Corp.	9,433	1,000	1,783	
Valvoline Inc.	3,629	63	214		Kraft Heinz Co. (The)	33,843	2,357	1,492	
Victoria's Secret & Co.	1,993	124	48		Kroger Co. (The)	20,077	465	1,371	
Vista Outdoor Inc.	1,620	72	83		Lamb Weston Holdings Inc.	4,033	268	464	
Visteon Corp.	811	82	118		Lancaster Colony Corp.	762	97	197	
Vizio Holding Corp., Class 'A'	3,488	70	52		Maplebear Inc.	7,828	406	344	
Warby Parker Inc., Class 'A'	2,871	135	63		McCormick & Co. Inc.	6,975	304	677	
Wayfair Inc., Class 'A'	2,655	288	192		MGP Ingredients Inc.	621	49	63	
Wendy's Co. (The)	5,804	82	135		Mission Produce Inc.	2,286	44	31	
Whirlpool Corp.	1,530	195	214		Molson Coors Beverage Co.	5,514	401	383	
Williams-Sonoma Inc.	1,787	366	690		Mondelez International Inc., Class 'A'	37,486	1,367	3,356	
Wingstop Inc.	821	64	475		Monster Beverage Corp.	28,952	1,110	1,978	
Winmark Corp.	98	24	47		National Beverage Corp.	2,627	144	184	
Winnebago Industries Inc.	827	36	61		Nu Skin Enterprises Inc., Class 'A'	1,448	55	21	
Wolverine World Wide Inc.	2,206	41	41		PepsiCo Inc.	38,304	3,944	8,643	
Worthington Industries Inc.	1,432	77	93		Performance Food Group Co.	4,352	204	394	
Wyndham Hotels & Resorts Inc.	2,262	72	229		Philip Morris International Inc.	43,222	3,318	5,992	
Wynn Resorts Ltd.	3,156	372	386		Pilgrim's Pride Corp.	6,620	285	349	
XPEL Inc.	796	68	39		Post Holdings Inc.	1,650	71	235	
Xponential Fitness Inc., Class 'A'	766	17	16		PriceSmart Inc.	834	85	93	
YETI Holdings Inc.	2,398	126	125		Procter & Gamble Co. (The)	65,555	5,954	14,790	
Yum! Brands Inc.	7,844	404	1,421		Reynolds Consumer Products Inc.	5,908	226	226	
					Seaboard Corp.	27	97	117	
					Simply Good Foods Co. (The)	2,747	92	136	
		90,031	219,791	10.0%					

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
SpartanNash Co.	1,101	28	28	
Spectrum Brands Holdings Inc.	825	75	97	
Sprouts Farmers Markets Inc.	2,816	109	322	
Sysco Corp.	13,836	531	1,351	
Target Corp.	12,884	984	2,609	
Tootsie Roll Industries Inc.	1,165	44	49	
TreeHouse Foods Inc.	1,536	98	77	
Turning Point Brands Inc.	615	17	27	
Tyson Foods Inc., Class 'A'	7,970	351	623	
United Natural Foods Inc.	1,660	60	30	
Universal Corp.	846	54	56	
US Foods Holding Corp.	6,870	281	498	
USANA Health Sciences Inc.	539	26	33	
Utz Brands Inc.	2,524	57	57	
Vector Group Ltd.	4,479	80	65	
Vita Coco Co. Inc. (The)	1,564	41	60	
Vital Farms Inc.	1,196	37	77	
Waldencast PLC, Class 'A'	2,603	23	13	
Walgreens Boots Alliance Inc.	23,837	1,178	394	
Walmart Inc.	224,365	11,239	20,783	
WD-40 Co.	378	49	114	
Weis Markets Inc.	748	48	64	
Westrock Coffee Co.	2,530	42	35	
WK Kellogg Co.	2,423	46	55	
		65,208	124,321	5.7%
Energy				
Altus Midstream Co., Class 'A'	1,665	89	94	
Antero Midstream Corp.	13,890	252	280	
Antero Resources Corp.	8,494	273	379	
APA Corp.	10,431	495	420	
Archrock Inc.	4,421	82	122	
Atlas Energy Solutions Inc.	2,844	92	78	
Baker Hughes Co.	27,936	1,025	1,344	
Berry Petroleum Corp.	2,286	24	20	
Bristow Group Inc.	999	35	46	
Cactus Inc.	1,831	78	132	
California Resources Corp.	1,948	73	142	
Centrus Energy Corp., Class 'A'	473	29	28	
ChampionX Corp.	5,335	136	242	
Cheniere Energy Inc.	6,613	477	1,582	
Chesapeake Energy Corp.	3,669	284	413	
Chevron Corp.	51,771	5,353	11,078	
Chord Energy Corp.	1,179	134	270	
Civitas Resources Inc.	2,852	171	269	
Clean Energy Fuels Corp.	6,622	82	24	
CNX Resources Corp.	4,310	79	143	
Comstock Resources Inc.	7,964	92	113	
ConocoPhillips Co.	32,819	1,866	5,135	
CONSOL Energy Inc.	856	23	119	
Core Laboratories Inc.	1,381	33	38	
Coterra Energy Inc.	21,011	356	767	
Crescent Energy Inc., Class 'A'	2,500	46	41	
CVR Energy Inc.	2,918	49	107	
Delek US Holdings Inc.	1,866	57	63	
Devon Energy Corp.	17,758	677	1,152	
Diamond Offshore Drilling Inc.	2,866	45	61	
Diamondback Energy Inc.	4,995	559	1,368	
Dril-Quip Inc.	1,051	38	27	
DT Midstream Inc.	2,848	111	277	
EOG Resources Inc.	16,184	1,123	2,787	
EQT Corp.	12,306	568	623	
Equitrans Midstream Corp.	12,235	180	217	
Excelerate Energy Inc., Class 'A'	717	21	18	
Exxon Mobil Corp.	125,772	9,283	19,808	
Granite Ridge Resources Inc.	4,187	38	36	
Green Plains Inc.	1,914	70	42	
Gulfport Energy Corp.	520	45	107	
Halliburton Co.	24,809	876	1,146	
Helix Energy Solutions Group Inc.	4,236	26	69	
Helmerich & Payne Inc.	2,855	132	141	
Hess Corp.	8,582	649	1,732	
HF Sinclair Corp.	5,554	179	405	
Kinder Morgan Inc.	62,167	2,047	1,690	
Kodiak Gas Services Inc.	2,186	82	82	
Kosmos Energy Ltd.	13,700	118	104	
Laredo Petroleum Inc.	1,010	65	62	
Liberty Energy Inc.	4,679	92	134	

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Magnolia Oil & Gas Corp., Class 'A'	5,199	92	180	
Marathon Oil Corp.	16,188	372	635	
Marathon Petroleum Corp.	10,070	647	2,390	
Matador Resources Co.	3,401	126	277	
Murphy Oil Corp.	4,344	176	245	
New Fortress Energy Inc.	5,740	201	173	
Newpark Resources Inc.	2,542	26	29	
NextDecade Corp.	7,301	60	79	
Northern Oil and Gas Inc.	2,892	97	147	
NOV Inc.	11,055	374	288	
Occidental Petroleum Corp.	24,596	1,126	2,121	
Oceaneering International Inc.	2,854	47	92	
ONEOK Inc.	16,312	1,131	1,820	
Overseas Shipholding Group, Inc.	2,373	20	28	
Ovintiv Inc.	7,657	252	491	
Par Pacific Holdings Inc.	1,768	70	61	
Patterson-UTI Energy Inc.	11,381	203	161	
PBF Energy Inc.	3,297	53	208	
Peabody Energy Corp.	3,580	61	108	
Permian Resources Corp.	14,377	237	318	
Phillips 66	11,924	731	2,303	
ProFrac Holding Corp., Class 'A'	4,363	53	44	
ProPetro Holding Corp.	3,074	38	36	
Range Resources Corp.	6,801	203	312	
REX American Resources Corp.	573	25	36	
Riley Exploration Permian Inc.	581	24	23	
Ring Energy Inc.	5,536	16	13	
RPC Inc.	6,159	55	53	
Sable Offshore Corp.	4,125	61	85	
SandRidge Energy Inc.	1,052	28	19	
Schlumberger Ltd.	39,807	2,367	2,569	
Select Energy Services Inc., Class 'A'	3,096	43	45	
SilverBow Resources Inc.	749	35	39	
Sitio Royalties Corp., Class 'A'	2,341	81	76	
SM Energy Co.	3,337	92	197	
Southwestern Energy Co.	30,784	258	283	
Talos Energy Inc.	4,578	89	76	
Targa Resources Corp.	6,269	352	1,104	
Tellurian Inc.	22,671	104	21	
TETRA Technologies Inc.	3,877	26	18	
Texas Pacific Land Corp.	645	383	648	
Tidewater Inc.	1,463	56	191	
US Silica Holdings Inc.	2,350	37	50	
VAALCO Energy Inc.	3,345	20	29	
Valero Energy Corp.	9,255	393	1,985	
Vertex Energy Inc.	2,169	23	3	
Viper Energy Inc.	2,516	135	129	
Vitesse Energy Inc.	885	18	29	
Williams Cos. Inc. (The)	34,194	1,117	1,988	
World Fuel Services Corp.	1,594	49	56	
		41,092	77,888	3.5%
Financials				
1st Source Corp.	638	34	47	
Acacia Research Corp.	2,853	20	20	
Affiliated Managers Group Inc.	924	134	197	
Affirm Holdings Inc.	7,287	547	301	
Aflac Inc.	16,141	390	1,972	
AGNC Investment Corp.	19,212	416	251	
Alerus Financial Corp.	697	20	19	
Allstate Corp. (The)	7,323	553	1,600	
Ally Financial Inc.	8,566	265	465	
Amalgamated Financial Corp.	1,028	32	39	
Ambac Financial Group Inc.	1,330	27	23	
Amerant Bancorp Inc.	865	27	27	
American Express Co.	20,189	1,816	6,395	
American Financial Group Inc.	2,370	157	399	
American International Group Inc.	19,071	2,548	1,937	
Ameriprise Financial Inc.	2,827	269	1,652	
Ameris Bancorp	1,992	89	137	
Amerisafe Inc.	563	34	34	
Annaly Capital Management Inc.	13,807	626	360	
Apollo Commercial Real Estate Finance Inc.	3,955	79	53	
Apollo Global Management Inc.	15,888	1,446	2,566	
Arbor Realty Trust Inc.	5,348	82	105	
Ares Management Corp., Class 'A'	5,228	474	953	
ARMOUR Residential REIT Inc.	1,420	105	38	
Arthur J. Gallagher & Co.	6,058	614	2,149	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Artisan Partners Asset Management Inc.	1,972	112	111		Dime Community Bancshares Inc.	1,502	52	42	
AssetMark Financial Holdings Inc.	2,193	101	104		Discover Financial Services	7,014	309	1,255	
Associated Banc-Corp.	4,178	113	121		Donnelley Financial Solutions Inc.	898	32	73	
Assurant Inc.	1,476	128	336		Dynex Capital Inc.	1,762	29	29	
Atlantic Union Bankshares Corp.	2,409	92	108		Eagle Bancorp Inc.	925	39	24	
Atlanticus Holdings Corp.	499	20	19		East West Bancorp Inc.	3,952	196	396	
AvidXchange Holdings Inc.	5,761	109	95		Eastern Bankshares Inc.	4,692	99	90	
Axos Financial Inc.	1,662	64	130		Ellington Financial Inc.	2,070	41	34	
B. Riley Financial Inc.	963	36	23		Employers Holdings Inc.	710	30	41	
Banc of California Inc.	5,153	108	90		Enact Holdings Inc.	4,555	169	191	
BancFirst Corp.	916	68	110		Encore Capital Group Inc.	733	31	42	
Bancorp Inc. (The)	1,608	34	83		Enova International Inc.	867	26	74	
Bank First Corp.	415	42	47		Enterprise Financial Services Corp.	1,077	63	60	
Bank of America Corp.	219,303	7,351	11,932		Equitable Holdings Inc.	9,425	287	527	
Bank of Hawaii Corp.	1,150	75	90		Equity Bancshares Inc.	489	19	24	
Bank of New York Mellon Corp. (The)	21,100	1,070	1,729		Erie Indemnity Co., Class 'A'	1,298	385	644	
Bank OZK	3,208	139	180		Euronet Worldwide Inc.	1,317	88	186	
BankUnited Inc.	2,197	83	88		Evercore Inc., Class 'A'	1,075	103	307	
Banner Corp.	1,011	64	69		EZCORP Inc., Class 'A'	1,828	21	26	
Berkshire Hathaway Inc., Class 'A'	15	9,798	12,564		F&G Annuities & Life Inc.	3,507	97	183	
Berkshire Hathaway Inc., Class 'B'	36,356	6,474	20,233		F.N.B. Corp.	10,207	192	191	
Berkshire Hills Bancorp Inc.	1,392	47	43		FactSet Research Systems Inc.	1,081	173	604	
BGC Group Inc., Class 'A'	10,993	67	125		Farmer Mac, Class 'C'	257	24	64	
BlackRock Inc.	4,158	1,774	4,479		Farmers National Banc Corp.	1,541	27	26	
Blackstone Inc.	19,938	1,138	3,377		FB Financial Corp.	1,395	65	74	
Blackstone Mortgage Trust Inc., Class 'A'	4,854	195	116		Federated Hermes Inc.	2,508	81	113	
Block Inc.	15,533	1,199	1,370		Fidelity National Financial Inc.	7,659	381	518	
Blue Owl Capital Inc.	12,783	175	310		Fidelity National Information Services Inc.	16,116	1,951	1,661	
BOK Financial Corp.	1,871	198	235		Fifth Third Bancorp	19,014	760	949	
Bread Financial Holdings Inc.	1,376	173	84		First American Financial Corp.	2,969	114	219	
Brighthouse Financial Inc.	1,926	114	114		First Bancorp	1,260	50	55	
BrightSphere Investment Group Inc.	1,157	27	35		First Bancshares Inc. (The)	1,060	37	38	
BrightSpire Capital Inc.	3,533	31	28		First Busey Corp.	1,723	57	57	
Brookline Bancorp Inc.	3,228	53	37		First Citizens BancShares Inc.	405	404	933	
Brown & Brown Inc.	8,009	295	980		First Commonwealth Financial Corp.	3,587	58	68	
BRP Group Inc., Class 'A'	1,839	70	89		First Community Bankshares Inc.	665	30	34	
Business First Bancshares Inc.	977	29	29		First Financial Bancorp	2,669	67	81	
Byline Bancorp Inc.	1,457	42	47		First Financial Bankshares Inc.	4,077	84	165	
Cadence Bank	5,181	174	200		First Financial Corp.	351	20	18	
Camden National Corp.	410	20	19		First Hawaiian Inc.	3,615	130	103	
Cannae Holdings Inc.	2,121	62	53		First Horizon Corp.	15,771	304	340	
Cantaloupe Inc.	2,235	17	20		First Interstate BancSystem Inc.	3,097	124	118	
Capital City Bank Group Inc.	899	39	35		First Merchants Corp.	1,708	74	78	
Capital One Financial Corp.	10,618	903	2,011		First Mid Bancshares Inc.	869	34	39	
Capitol Federal Financial Inc.	4,766	70	36		FirstCash Holdings Inc.	1,246	51	179	
Carlyle Group Inc. (The)	10,364	546	569		Fiserv Inc.	16,462	835	3,356	
Cass Information Systems Inc.	322	16	18		Flywire Corp.	3,427	150	77	
Cathay General Bancorp	2,073	81	107		Franklin BSP Realty Trust Inc.	2,321	44	40	
Choe Global Markets Inc.	2,970	252	691		Franklin Resources Inc.	14,719	432	450	
Central Pacific Financial Corp.	845	22	24		Fulton Financial Corp.	4,538	80	105	
Charles Schwab Corp. (The)	49,499	1,906	4,990		Genworth Financial Inc., Class 'A'	13,063	238	108	
Chimera Investment Corp.	2,484	115	43		German American Bancorp Inc.	917	39	44	
Cincinnati Financial Corp.	4,344	334	702		Glacier Bancorp Inc.	3,157	122	161	
Citigroup Inc.	53,290	5,179	4,626		Global Payments Inc.	7,178	476	950	
Citizens Financial Group Inc.	12,727	473	627		Globe Life Inc.	2,629	112	296	
City Holding Co.	416	33	60		Goldman Sachs Group Inc. (The)	9,077	1,764	5,617	
Claros Mortgage Trust Inc.	3,714	62	41		Goosehead Insurance Inc., Class 'A'	727	56	57	
CME Group Inc.	10,046	1,210	2,702		Great Southern Bancorp Inc.	305	20	23	
CNB Financial Corp.	695	22	19		Green Dot Corp., Class 'A'	1,757	51	23	
CNO Financial Group Inc.	3,192	75	121		Greene County Bancorp Inc.	482	15	22	
Coastal Financial Corp. of Washington	503	27	32		Hamilton Lane Inc., Class 'A'	1,134	64	192	
Cohen & Steers Inc.	1,597	131	159		Hancock Whitney Corp.	2,456	139	161	
Coinbase Global Inc., Class 'A'	5,451	1,750	1,657		Hanmi Financial Corp.	838	21	19	
Columbia Banking Systems Inc.	5,919	205	161		Hannon Armstrong Sustainable Infrastructure Capital Inc.	3,206	119	130	
Columbia Financial Inc.	2,982	67	61		Hanover Insurance Group Inc. (The)	1,048	80	180	
Comerica Inc.	3,731	278	261		HarborOne Bancorp Inc.	1,590	25	24	
Commerce Bancshares Inc.	3,675	140	280		Hartford Financial Services Group Inc. (The)	8,299	499	1,141	
Community Bank Systems Inc.	1,650	92	107		HBT Financial Inc.	1,514	38	42	
Community Trust Bancorp Inc.	667	32	40		HCI Group Inc.	280	21	35	
ConnectOne Bancorp Inc.	1,313	36	34		Heartland Financial USA Inc.	1,309	66	80	
Corebridge Financial Inc.	17,447	659	695		Heritage Commerce Corp.	2,817	32	34	
Corpay Inc.	2,014	346	734		Heritage Financial Corp.	1,210	32	30	
Credit Acceptance Corp.	341	125	240		Hilltop Holdings Inc.	1,799	59	77	
CrossFirst Bankshares Inc.	1,682	31	32		Hippo Holdings Inc.	737	15	17	
Cullen / Frost Bankers Inc.	1,850	166	257		Home Bancshares Inc.	5,680	143	186	
Customers Bancorp Inc.	967	68	63						
CVB Financial Corp.	4,024	79	95						
Diamond Hill Investment Group	141	33	27						

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
HomeTrust Bancshares Inc.	650	23	27		Old Second Bancorp Inc.	1,398	26	28	
Hope Bancorp Inc.	3,609	71	53		OneMain Holdings Inc.	3,437	136	228	
Horace Mann Educators Corp.	1,282	49	57		Open Lending Corp., Class 'A'	4,144	168	32	
Horizon Bancorp Inc.	1,323	22	22		Orchid Island Capital Inc.	954	14	11	
Houlihan Lokey Inc.	1,490	82	275		Origin Bancorp Inc.	1,003	48	44	
Huntington Bancshares Inc.	40,876	680	737		Oscar Health Inc., Class 'A'	5,483	108	119	
i3 Verticals Inc., Class 'A'	753	27	23		P10 Inc., Class 'A'	2,149	27	25	
Independent Bank Corp. (Massachusetts)	1,228	80	85		Pacific Premier Bancorp Inc.	2,940	116	92	
Independent Bank Corp. (Michigan)	773	26	29		Palomar Holdings Inc.	739	53	82	
Independent Bank Group Inc.	1,156	73	72		Park National Corp.	415	52	81	
Interactive Brokers Group Inc., Class 'A'	3,051	203	512		Paymentus Holdings Inc., Class 'A'	674	20	18	
Intercontinental Exchange Inc.	16,033	1,182	3,003		Payoneer Global Inc.	10,773	80	82	
International Bancshares Corp.	1,808	80	141		PayPal Holdings Inc.	29,942	1,849	2,377	
International Money Express Inc.	1,059	34	30		Peapack-Gladstone Financial Corp.	736	24	23	
Invesco Ltd.	12,705	311	260		PennyMac Financial Services Inc.	1,438	85	186	
Invesco Mortgage Capital Inc.	1,519	18	19		PennyMac Mortgage Investment Trust	2,827	73	53	
Jack Henry & Associates Inc.	2,087	173	474		Peoples Bancorp Inc.	1,161	42	48	
Jackson Financial Inc., Class 'A'	2,244	109	228		Perella Weinberg Partners	1,459	31	32	
Jefferies Financial Group Inc.	5,958	188	406		Pinnacle Financial Partners Inc.	2,184	142	239	
JPMorgan Chase & Co.	80,242	7,040	22,203		Piper Sandler Cos.	492	54	155	
Kearny Financial Corp. of Maryland	1,944	25	16		PJT Partners Inc., Class 'A'	675	70	100	
Kemper Corp.	1,841	121	149		PNC Financial Services Group Inc.	11,102	1,596	2,361	
KeyCorp	26,158	603	509		PRA Group Inc.	1,192	31	32	
Kinsale Capital Group Inc.	651	89	343		Preferred Bank	419	28	43	
KKR & Co. Inc.	24,744	1,976	3,562		Premier Financial Corp.	1,074	36	30	
KKR Real Estate Finance Trust Inc.	2,696	63	33		Primerica Inc.	1,018	74	329	
Ladder Capital Corp.	3,980	59	61		Principal Financial Group Inc.	6,625	328	711	
Lakeland Financial Corp.	670	29	56		ProAssurance Corp.	1,549	52	26	
Lazard Inc.	3,283	156	171		PROG Holdings Inc.	1,366	37	65	
Lemonade Inc.	2,074	244	47		Progressive Corp. (The)	16,352	848	4,647	
LendingClub Corp.	3,220	31	37		Prosperity Bancshares Inc.	2,574	195	215	
LendingTree Inc.	403	23	23		Provident Financial Services Inc.	4,168	91	82	
Lincoln National Corp.	4,834	274	206		Prudential Financial Inc.	10,048	665	1,611	
Live Oak Bancshares Inc.	1,322	54	63		QCR Holdings Inc.	419	26	34	
Loews Corp.	6,153	270	629		Radian Group Inc.	4,204	111	179	
LPL Financial Holdings Inc.	2,111	186	807		Raymond James Financial Inc.	5,888	308	996	
M&T Bank Corp.	4,656	596	964		Ready Capital Corp.	5,040	77	56	
Markel Corp.	372	289	802		Redwood Trust Inc.	3,721	71	33	
MarketAxess Holdings Inc.	1,037	206	284		Regions Financial Corp.	25,820	659	708	
Marqeta Inc., Class 'A'	13,210	373	99		Reinsurance Group of America Inc.	1,844	170	518	
Marsh & McLennan Cos. Inc.	13,733	1,243	3,959		Remity Global Inc.	5,349	136	89	
Mastercard Inc., Class 'A'	25,784	3,927	15,561		Renasant Corp.	1,613	65	67	
Mercantile Bank Corp.	499	25	28		Repay Holdings Corp.	2,730	23	39	
Merchants Bank of Indiana	1,267	71	70		Republic Bancorp Inc., Class 'A'	580	25	43	
Mercury General Corp.	1,565	108	114		Rithm Capital Corp.	13,573	231	203	
Meta Financial Group Inc.	834	29	65		RLI Corp.	1,264	74	243	
MetLife Inc.	20,233	1,068	1,943		Robinhood Markets Inc., Class 'A'	21,007	498	653	
MetroCity Bankshares Inc.	685	22	25		Root Inc. of Ohio, Class 'A'	254	2	18	
MFA Financial Inc.	2,741	75	40		Ryan Specialty Group Holdings Inc., Class 'A'	3,375	185	267	
MGIC Investment Corp.	7,649	179	225		S&P Global Inc.	8,770	1,296	5,351	
Midland States Bancorp Inc.	753	23	23		S&T Bancorp Inc.	1,077	40	49	
Moelis & Co., Class 'A'	1,884	92	147		Safety Insurance Group Inc.	485	39	50	
MoneyLion Inc.	299	34	30		Sandy Spring Bancorp Inc.	1,339	55	45	
Moody's Corp.	5,106	582	2,940		Seacoast Banking Corp. of Florida	2,480	76	80	
Morgan Stanley	45,628	3,047	6,067		SEI Investments Co.	3,735	137	331	
Morningstar Inc.	1,218	275	493		Selective Insurance Group Inc.	1,742	75	224	
Mr. Cooper Group Inc.	1,842	104	205		ServisFirst Bancshares Inc.	1,528	79	132	
MSCI Inc.	2,210	386	1,457		Sezzle Inc.	169	17	20	
Nasdaq Inc.	16,142	814	1,331		Shift4 Payments Inc., Class 'A'	1,616	160	162	
National Bank Holdings Corp., Class 'A'	1,029	38	55		Simmons First National Corp., Class 'A'	3,706	107	89	
National Western Life Group Inc., Class 'A'	96	29	65		Skyward Specialty Insurance Group Inc.	1,130	31	56	
Navient Corp.	3,391	68	68		SLM Corp.	6,319	129	180	
NBT Bancorp Inc.	1,322	54	70		SoFi Technologies Inc.	27,447	212	248	
NCR Atleos Corp.	2,009	56	74		South Plains Financial Inc.	1,100	38	41	
Nelnet Inc., Class 'A'	750	63	103		South State Corp.	2,117	182	221	
Nerdwallet Inc., Class 'A'	1,296	30	26		Southern Missouri Bancorp Inc.	455	28	28	
New York Community Bancorp Inc.	20,405	315	90		Southside Bancshares Inc.	908	33	34	
New York Mortgage Trust Inc.	2,607	44	21		Starwood Property Trust Inc.	8,996	246	233	
Nicolet Bankshares Inc.	441	42	50		State Street Corp.	8,448	543	855	
NMI Holdings Inc., Class 'A'	2,360	52	110		Stellar Bancorp Inc.	1,525	49	48	
Northeast Bank	261	19	22		StepStone Group Inc., Class 'A'	1,877	88	118	
Northern Trust Corp.	5,791	479	665		Stewart Information Services Corp.	901	49	77	
Northfield Bancorp Inc.	2,264	41	29		Stifel Financial Corp.	2,917	120	336	
Northwest Bancshares Inc.	3,668	60	58		Stock Yards Bancorp Inc.	861	36	58	
OceanFirst Financial Corp.	2,096	63	46		StoneX Group Inc.	884	35	91	
Old National Bancorp	8,820	185	207		Synchrony Financial	11,402	470	736	
Old Republic International Corp.	7,902	186	334		Synovus Financial Corp.	4,124	242	227	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
T. Rowe Price Group Inc.	6,322	495	997		Akero Therapeutics Inc.	1,586	54	51	
Territorial Bancorp Inc.	682	18	8		Alector Inc.	2,867	24	18	
Texas Capital Bancshares Inc.	1,332	72	111		Align Technology Inc.	2,093	324	691	
TFS Financial Corp.	8,254	135	142		Alignment Healthcare Inc.	5,921	87	63	
Tiptree Inc.	1,045	21	24		Allogene Therapeutics Inc.	5,094	108	16	
Toast Inc., Class 'A'	12,166	481	429		Alnylam Pharmaceuticals Inc.	3,522	472	1,171	
Tompkins Trustco Inc.	436	31	29		Alphatec Holdings Inc.	3,908	76	56	
TowneBank	2,174	53	81		Altimmune Inc.	1,504	17	14	
TPG Inc.	2,631	123	149		ALX Oncology Holdings Inc.	1,518	25	13	
TPG RE Finance Trust Inc.	2,368	25	28		Amedisys Inc.	937	57	118	
Tradeweb Markets Inc., Class 'A'	3,317	226	481		American Well Corp., Class 'A'	6,363	214	3	
Travelers Cos. Inc. (The)	6,383	577	1,776		Amgen Inc.	14,923	1,719	6,379	
Trico Bancshares	963	44	52		Amicus Therapeutics Inc.	8,339	118	113	
Triumph Financial Inc.	630	33	70		AMN Healthcare Services Inc.	1,164	64	82	
Truist Financial Corp.	37,257	1,835	1,980		Amneal Pharmaceuticals Inc.	8,719	69	76	
Trupanion Inc.	1,226	48	49		Amphastar Pharmaceuticals Inc.	1,394	36	76	
TrustCo Bank Corp. NY	734	32	29		Amylyx Pharmaceuticals Inc.	1,201	52	3	
Trustmark Corp.	1,838	64	76		AnaptysBio Inc.	908	34	31	
Two Harbors Investment Corp.	2,779	105	50		ANI Pharmaceuticals Inc.	597	54	52	
U.S. Bancorp	43,398	1,791	2,357		Annexon Inc.	2,284	18	15	
UMB Financial Corp.	1,326	80	151		Apellis Pharmaceuticals Inc.	3,387	172	178	
United Bankshares Inc.	3,812	151	169		Apogee Therapeutics Inc.	1,049	80	56	
United Community Banks Inc.	3,383	117	118		Apollo Medical Holdings Inc.	1,378	57	76	
United Fire Group Inc.	840	33	25		Applied Therapeutics Inc.	2,347	18	15	
United Insurance Holdings Corp.	1,225	19	18		Arcellx Inc.	1,476	44	111	
Universal Insurance Holdings Inc.	853	22	22		Arcturus Therapeutics Holdings Inc.	791	33	26	
Univest Financial Corp.	906	29	28		Arcus Biosciences Inc.	2,665	82	56	
Unum Group	5,371	223	376		Arcutis Biotherapeutics Inc.	2,859	60	36	
Upstart Holdings Inc.	2,441	258	79		Ardelyx Inc.	6,648	42	67	
UWM Holdings Corp.	2,930	25	28		Arrowhead Pharmaceuticals Inc.	3,557	92	126	
Valley National Bancorp	13,708	189	131		Artivion Inc.	1,197	35	42	
Veritex Holdings Inc.	1,790	59	52		Arvinas Inc.	1,924	104	70	
Victory Capital Holdings Inc., Class 'A'	1,918	71	125		Astria Therapeutics Inc.	1,555	24	19	
Virtu Financial Inc.	2,456	78	75		AtriCure Inc.	1,354	49	42	
Virtus Investment Partners Inc.	234	43	72		Atrion Corp.	74	51	46	
Visa Inc., Class 'A'	44,055	4,441	15,819		Avanos Medical Inc.	1,593	63	43	
Voya Financial Inc.	2,984	132	290		Avantor Inc.	18,952	455	550	
W.R. Berkley Corp.	7,183	254	772		Aveanna Healthcare Holdings Inc.	5,208	18	20	
Walker & Dunlop Inc.	996	57	134		Avid Bioservices Inc.	2,002	42	20	
Washington Federal Inc.	1,770	51	69		Avidity Biosciences LLC	2,203	62	123	
Washington Trust Bancorp Inc.	619	33	23		Axionics Inc.	1,465	83	135	
Webster Financial Corp.	4,821	228	287		Axsome Therapeutics Inc.	1,340	71	148	
Wells Fargo & Co.	99,717	5,203	8,102		Azenta Inc.	1,568	72	113	
WesBanco Inc.	1,731	72	66		Baxter International Inc.	14,011	608	641	
Westamerica Bancorp	720	49	48		Beam Therapeutics Inc.	2,326	246	75	
Western Alliance Bancorp	3,061	148	263		Becton, Dickinson and Co.	8,065	1,469	2,579	
Western Union Co. (The)	9,789	213	164		Belite Bio Inc.	709	37	44	
WEX Inc.	1,174	113	284		BioCryst Pharmaceuticals Inc.	5,863	77	50	
White Mountains Insurance Group Ltd.	74	113	184		Biogen Inc.	4,055	517	1,286	
Wintrust Financial Corp.	1,732	138	234		Biohaven Ltd.	2,220	155	105	
WisdomTree Investments Inc.	4,718	60	64		BioLife Solutions Inc.	1,449	72	42	
World Acceptance Corp.	168	32	28		BioMarin Pharmaceutical Inc.	5,285	443	595	
WSFS Financial Corp.	1,758	84	113		Biomea Fusion Inc.	918	19	6	
Zions Bancorporation NA	4,130	215	245		Bio-Rad Laboratories Inc., Class 'A'	654	164	244	
		135,363	269,180	12.2%	Bio-Techne Corp.	4,426	177	434	
Health Care					Bluebird Bio Inc.	3,745	22	5	
10X Genomics Inc., Class 'A'	3,034	284	81		Blueprint Medicines Corp.	1,729	135	255	
23andMe Holding Co., Class 'A'	7,664	24	4		Boston Scientific Corp.	40,867	1,374	4,305	
4D Molecular Therapeutics Inc.	1,387	42	40		Bridgebio Pharma Inc.	4,960	173	172	
89Bio Inc.	2,562	49	28		Bristol-Myers Squibb Co.	56,384	3,846	3,203	
Abbott Laboratories	48,389	2,997	6,879		Brookdale Senior Living Inc.	4,891	130	46	
AbbVie Inc.	49,215	4,037	11,548		Bruker Corp.	3,866	187	337	
Absci Corp.	2,743	23	12		C4 Therapeutics Inc.	2,057	21	13	
Acadia Healthcare Co. Inc.	2,576	178	238		Cabaletta Bio Inc.	1,210	30	12	
Acadia Pharmaceuticals Inc.	4,720	169	105		Cardinal Health Inc.	6,772	404	911	
Accolade Inc.	2,215	117	11		CareDx Inc.	1,577	61	34	
ACELYRIN Inc.	2,834	24	17		Caribou Biosciences Inc.	2,633	16	6	
Aclaris Therapeutics Inc.	1,669	41	3		Cassava Sciences Inc.	1,221	94	21	
Adagio Therapeutics Inc.	3,014	12	5		Castle Biosciences Inc.	820	81	24	
AdaptHealth Corp.	3,784	85	52		Catalent Inc.	5,030	360	387	
Addus HomeCare Corp.	472	46	75		Catalyst Pharmaceuticals Inc.	3,317	34	70	
ADMA Biologics Inc.	6,644	30	102		Celcuity Inc.	730	20	16	
Aerovate Therapeutics Inc.	804	31	2		Celldex Therapeutics Inc.	1,572	66	80	
Agenus Inc.	464	50	11		Cencora Inc.	5,534	510	1,706	
Agilent Technologies Inc.	8,214	811	1,457		Centene Corp.	14,906	872	1,352	
agilon Health Inc.	11,931	303	107		Cerevel Therapeutics Holdings Inc., Class 'A'	5,092	256	285	
Agios Pharmaceuticals Inc.	1,602	106	94		Certara Inc.	4,655	163	88	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Charles River Laboratories International Inc.	1,445	229	408		IDEXX Laboratories Inc.	2,330	392	1,553	
Chemed Corp.	418	69	310		Illumina Inc.	4,443	764	634	
Cigna Corp.	8,147	1,196	3,684		ImmunityBio Inc.	18,704	158	162	
Cogent Biosciences Inc.	2,982	50	34		Immunome Inc.	1,596	45	26	
Collegium Pharmaceutical Inc.	925	26	41		Immunovant Inc.	4,057	137	147	
Community Health Systems Inc.	3,845	24	18		Inari Medical Inc.	1,672	199	110	
CONMED Corp.	879	136	83		Incyte Corp.	6,390	448	530	
Cooper Cos. Inc. (The)	5,555	270	663		Inhibrx Biosciences Inc.	345	7	7	
Corcept Therapeutics Inc.	2,997	37	133		Innovage Holding Corp.	4,244	25	29	
CorVel Corp.	481	102	167		Innoviva Inc.	2,112	58	47	
Crinetics Pharmaceuticals Inc.	1,958	71	120		Inozyme Pharma Inc.	1,644	12	10	
Cross Country Healthcare Inc.	1,169	30	22		Insmed Inc.	4,289	119	393	
CryoPort Inc.	1,440	119	14		Inspire Medical Systems Inc.	834	126	153	
Cullinan Oncology Inc.	1,301	31	31		Insulet Corp.	1,948	277	538	
Cutera Inc.	666	30	1		Integer Holdings Corp.	934	64	148	
CVS Health Corp.	35,121	2,160	2,838		Integra LifeSciences Holdings	2,135	92	85	
Cytek Biosciences Inc.	3,851	79	29		Intellia Therapeutics Inc.	2,729	168	84	
Cytokinetics Inc.	2,869	84	213		Intra-Cellular Therapies Inc.	2,713	182	254	
Danaher Corp.	20,637	2,269	7,054		Intuitive Surgical Inc.	9,814	1,180	5,973	
DaVita Inc.	2,426	115	460		Ionis Pharmaceuticals Inc.	4,162	229	271	
Day One Biopharmaceuticals Inc.	2,495	65	47		Iovance Biotherapeutics Inc.	7,869	120	86	
Definitive Healthcare Corp.	3,517	38	26		IQVIA Holdings Inc.	5,074	560	1,468	
Denali Therapeutics Inc.	4,072	140	129		iRadimed Corp.	379	20	23	
Dentsply Sirona Inc.	5,906	314	201		iRhythm Technologies Inc.	864	61	127	
Dexcom Inc.	10,767	514	1,670		Ironwood Pharmaceuticals Inc., Class 'A'	4,994	72	45	
Dianthus Therapeutics Inc.	864	28	31		iTeos Therapeutics Inc.	1,182	47	24	
Disc Medicine Inc.	677	21	42		Janux Therapeutics Inc.	1,296	69	74	
Doximity Inc., Class 'A'	3,480	304	133		Johnson & Johnson	67,105	7,390	13,418	
Dynavax Technologies Corp.	3,697	48	57		KalVista Pharmaceuticals Inc.	1,297	20	21	
Dyne Therapeutics Inc.	2,328	85	112		Keros Therapeutics Inc.	1,042	80	65	
Edgewise Therapeutics Inc.	2,614	58	64		Kiniksa Pharmaceuticals International PLC	1,103	27	28	
Editas Medicine Inc.	2,510	73	16		Korro Bio Inc.	228	24	11	
Edwards Lifesciences Corp.	16,745	565	2,116		Krystal Biotech Inc.	790	86	198	
Elanco Animal Health Inc.	14,014	480	277		Kura Oncology Inc.	2,252	55	63	
Elevance Health Inc.	6,487	1,186	4,809		Kymera Therapeutics Inc.	1,728	112	71	
Eli Lilly and Co.	26,471	5,541	32,787		Labcorp Holdings Inc.	2,371	325	660	
Embecka Corp.	1,568	40	27		Lantheus Holdings Inc.	1,950	72	214	
Encompass Health Corp.	2,857	165	335		Legend Biotech Corp., ADR	5,099	373	309	
Enhabit Inc.	1,369	31	17		LeMaitre Vascular Inc.	692	38	78	
Enliven Therapeutics Inc.	1,165	37	37		Lexicon Pharmaceuticals Inc.	7,208	22	17	
Enovis Corp.	1,506	144	93		LifeStance Health Group Inc.	10,796	109	73	
Ensign Group Inc. (The)	1,586	79	268		Ligand Pharmaceuticals Inc., Class 'B'	486	52	56	
Entrada Therapeutics Inc.	926	17	18		Liquidia Corp.	2,145	23	35	
Envista Holdings Corp.	4,585	182	104		Longboard Pharmaceuticals Inc.	856	21	32	
Esperion Therapeutics Inc.	4,988	21	15		Lyell Immunopharma Inc.	7,265	24	14	
Evolent Health Inc.	3,270	87	86		MacroGenics Inc.	1,723	19	10	
Evolus Inc.	1,647	30	24		Madrigal Pharmaceuticals Inc.	560	107	215	
Exact Sciences Corp.	5,087	337	294		MannKind Corp.	7,385	49	53	
Exelixis Inc.	8,460	165	260		Maravai LifeSciences Holdings Inc., Class 'A'	3,692	156	36	
EyePoint Pharmaceuticals Inc.	1,402	40	17		Marinus Pharmaceuticals Inc.	1,862	21	3	
Fate Therapeutics Inc.	3,018	83	14		Masimo Corp.	1,488	156	256	
FibroGen Inc.	2,457	88	3		MaxCyte Inc.	3,430	20	18	
Fortrea Holdings Inc.	2,494	112	80		McKesson Corp.	3,658	439	2,923	
Fulcrum Therapeutics Inc.	1,780	21	15		MEDNAX Inc.	2,521	77	26	
Fulgent Genetics Inc.	892	95	24		Medpace Holdings Inc.	860	152	485	
GE HealthCare Technologies Inc.	12,723	2,445	1,356		Merck & Co. Inc.	70,561	5,323	11,951	
Geron Corp.	15,438	53	90		Merit Medical System Inc.	1,693	68	199	
Gilead Sciences Inc.	34,727	1,158	3,260		Mersana Therapeutics Inc.	3,412	18	9	
Glaukos Corp.	1,388	73	225		Mesa Laboratories Inc.	167	44	20	
Globus Medical Inc., Class 'A'	3,169	156	297		Mettler-Toledo International Inc.	602	280	1,151	
GoodRx Holdings Inc., Class 'A'	2,741	26	29		MiMedx Group Inc.	4,245	40	40	
GRAIL Inc.	740	19	16		Mind Medicine (MindMed) Inc.	1,200	17	12	
Guardant Health Inc.	3,578	298	141		Minerals Therapeutics Inc.	1,110	23	18	
Haemonetics Corp.	1,408	64	159		Mirum Pharmaceuticals Inc.	1,366	42	64	
Halozyne Therapeutics Inc.	3,554	86	255		Moderna Inc.	10,665	1,163	1,733	
Harmony Biosciences Holdings Inc.	1,666	73	69		Molina Healthcare Inc.	1,630	198	663	
Harrow Health Inc.	1,133	25	32		Morphic Holding Inc.	1,424	66	66	
HCA Healthcare Inc.	7,376	1,137	3,242		MultiPlan Corp.	20,830	24	11	
HealthEquity Inc.	2,419	130	285		Myriad Genetics Inc.	2,602	78	87	
HealthStream Inc.	1,025	33	39		Natera Inc.	3,366	239	499	
Henry Schein Inc.	3,592	121	315		National Healthcare Corp.	397	25	59	
HilleVax Inc.	1,364	30	27		National Research Corp.	769	35	24	
Hims & Hers Health Inc.	5,880	94	162		Neogen Corp.	6,400	150	137	
Hologic Inc.	6,583	271	669		NeoGenomics Inc.	3,605	81	68	
Humana Inc.	3,368	522	1,722		Neumora Therapeutics Inc.	4,315	87	58	
ICU Medical Inc.	670	85	109		Neurocrine Biosciences Inc.	2,799	201	527	
IDEAYA Biosciences Inc.	2,126	83	102						

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CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Neurogene Inc.	357	20	18		Solventum Corp.	3,850	361	279	
Nevro Corp.	939	87	11		Sotera Health Co.	7,849	182	127	
Nkarta Inc.	1,408	17	11		SpringWorks Therapeutics Inc.	2,114	103	109	
Novavax Inc.	4,198	718	73		Spyre Therapeutics Inc.	1,016	54	33	
Nurix Therapeutics Inc.	1,487	33	42		STAAR Surgical Co.	1,328	65	86	
Nuvalent Inc., Class 'A'	1,637	75	170		Standard BioTools Inc.	8,383	34	20	
Nuvation Bio Inc.	6,484	29	26		Stoke Therapeutics Inc.	1,329	23	25	
Ocular Therapeutix Inc.	3,321	36	31		Structure Therapeutics Inc., ADR	1,300	42	70	
Olema Pharmaceuticals Inc.	1,477	23	22		Stryker Corp.	10,583	1,385	4,926	
OmniAb Inc.	3,469	16	18		Summit Therapeutics Inc.	19,705	108	210	
Omniceil Inc.	1,314	91	49		Supernus Pharmaceuticals Inc.	1,557	39	57	
OPKO Health Inc.	20,322	100	35		Surgery Partners Inc.	3,602	152	117	
Option Care Health Inc.	4,913	115	186		Syndax Pharmaceuticals Inc.	2,396	69	67	
OraSure Technologies Inc.	2,291	19	13		Talkspace Inc.	5,078	27	16	
Organon & Co.	7,178	224	203		Tandem Diabetes Care Inc.	1,887	163	104	
ORIC Pharmaceuticals Inc.	1,913	28	18		Tango Therapeutics Inc.	2,982	30	35	
Orthofix Medical Inc.	1,101	23	20		Tarsus Pharmaceuticals Inc.	999	48	37	
OrthoPediatrics Corp.	722	42	28		Taysha Gene Therapies Inc.	5,362	23	16	
Outset Medical Inc.	1,265	78	7		Teladoc Health Inc.	4,870	728	65	
Owens & Minor Inc.	2,175	76	40		Teleflex Inc.	1,323	244	381	
Pacific Biosciences of California Inc.	7,671	129	14		Tenet Healthcare Corp.	2,793	262	508	
Pacira Biosciences Inc.	1,384	96	54		TG Therapeutics Inc.	4,285	41	104	
Paragon 28 Inc.	2,524	40	24		Thermo Fisher Scientific Inc.	10,645	2,592	8,053	
Patterson Cos. Inc.	2,716	72	90		Tilray Brands Inc., Class 'Z'	20,884	327	47	
Pennant Group Inc. (The)	901	25	29		Tourmaline Bio Inc.	723	22	13	
Penumbra Inc.	1,083	152	267		TransMedics Group Inc.	921	58	190	
Perspective Therapeutics Inc.	1,440	29	20		Traverse Therapeutics Inc.	2,123	72	24	
PetIQ Inc.	821	20	25		Treace Medical Concepts Inc.	1,867	50	17	
Pfizer Inc.	157,412	6,576	6,025		Twist Bioscience Corp.	1,645	126	111	
Phathom Pharmaceuticals Inc.	1,774	28	25		Tyra Biosciences Inc.	1,255	29	27	
Phreesia Inc.	1,740	92	50		U.S. Physical Therapy Inc.	414	39	52	
Pliant Therapeutics Inc.	1,744	47	26		UFP Technologies Inc.	226	30	82	
Praxis Precision Medicines Inc.	363	27	21		Ultragenyx Pharmaceutical Inc.	2,315	186	130	
Premier Inc., Class 'A'	3,268	133	83		United Therapeutics Corp.	1,316	136	573	
Prestige Consumer Healthcare Inc.	1,385	48	130		UnitedHealth Group Inc.	25,692	4,851	17,899	
Prime Medicine Inc.	3,949	65	28		Universal Health Services Inc., Class 'B'	1,657	105	419	
Privia Health Group Inc.	3,387	121	81		Varex Imaging Corp.	1,147	25	23	
PROCEPT BioRobotics Corp.	1,465	60	122		Vaxcyte Inc.	3,026	163	313	
Progyny Inc.	2,723	161	107		Veeva Systems Inc., Class 'A'	4,494	600	1,125	
Protagonist Therapeutics Inc.	1,652	51	78		Ventyx Biosciences Inc.	924	18	3	
PTC Therapeutics Inc.	2,142	87	90		Vera Therapeutics Inc.	1,541	81	76	
Pulse Biosciences Inc.	1,551	16	24		VeracYTE Inc.	2,169	97	64	
Quantarix Corp.	1,124	33	20		Vericel Corp.	1,310	46	82	
Quest Diagnostics Inc.	3,082	202	577		Vertex Pharmaceuticals Inc.	7,203	1,142	4,619	
QuidelOrtho Corp.	1,912	142	87		Verve Therapeutics Inc.	2,220	96	15	
R1 RCM Inc.	11,882	252	204		Viatis Inc.	32,996	633	480	
Radnet Inc.	1,993	79	161		Viking Therapeutics Inc.	2,798	67	203	
Recursion Pharmaceuticals Inc., Class 'A'	5,870	111	60		Vir Biotechnology Inc.	3,775	221	46	
Regeneron Pharmaceuticals Inc.	3,008	1,207	4,325		Viridian Therapeutics Inc.	1,770	46	31	
REGENXBIO Inc.	1,363	41	22		Voyager Therapeutics Inc.	1,798	22	19	
Relay Therapeutics Inc.	4,105	139	37		Waters Corp.	1,672	205	664	
Repligen Corp.	1,567	170	270		West Pharmaceutical Services Inc.	2,035	258	917	
Replimune Group Inc.	2,132	62	26		Xencor Inc.	1,780	50	46	
ResMed Inc.	4,104	424	1,075		Y-mAbs Therapeutics Inc.	1,252	24	21	
Revolution Medicines Inc.	4,628	206	246		Zentalis Pharmaceuticals Inc.	2,170	91	12	
Revvity Inc.	3,460	320	496		Zimmer Biomet Holdings Inc.	5,715	590	849	
Rhythm Pharmaceuticals, Inc.	1,656	63	93		Zimvie Inc.	747	7	19	
Rocket Pharmaceuticals Inc.	2,576	68	76		Zoetis Inc.	12,774	1,022	3,030	
RxSight Inc.	1,041	79	86		Zymeworks Inc.	2,235	26	26	
Sage Therapeutics Inc.	1,720	142	26		Zynex Inc.	976	17	12	
Sana Biotechnology Inc.	6,021	74	45				110,009	239,586	10.9%
Sarepta Therapeutics Inc.	2,626	215	568		Industrials				
Savara Inc.	4,551	30	25		3D Systems Corp.	3,523	166	15	
Scholar Rock Holding Corp.	2,020	40	23		3M Co.	15,428	1,720	2,157	
Schrodinger Inc.	1,924	216	51		A. O. Smith Corp.	3,453	96	386	
Scilex Holding Co.	1,869	18	5		AAON Inc.	2,262	110	270	
Select Medical Holdings Corp.	3,554	76	170		AAR Corp.	1,042	46	104	
Seres Therapeutics Inc.	2,720	63	3		ABM Industries Inc.	1,823	67	126	
Sharecare Inc.	8,229	52	15		ACCO Brands Corp.	2,727	20	18	
Shattuck Labs Inc.	1,446	18	8		Acuity Brands Inc.	874	86	289	
SI-BONE Inc.	1,210	26	21		ACV Auctions Inc., Class 'A'	4,032	99	101	
SIGA Technologies Inc.	1,853	23	19		Advanced Drainage Systems Inc.	2,192	155	481	
Silk Road Medical Inc.	1,226	58	45		AECOM	3,817	161	460	
Silverback Therapeutics Inc.	2,704	31	31		AeroVironment Inc.	797	56	199	
Simulations Plus Inc.	584	32	39		AGCO Corp.	2,088	145	280	
Soleno Therapeutics Inc.	870	48	49		Air Lease Corp.	3,153	136	205	
Solid Biosciences Inc.	1,044	17	8		Air Transport Services Group Inc.	1,946	38	37	

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CIBC U.S. Broad Market Index Fund

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

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Alamo Group Inc.	347	29	82		CSW Industrials Inc.	451	39	164	
Alaska Air Group Inc.	3,601	134	199		CSX Corp.	54,653	556	2,501	
Albany International Corp., Class 'A'	1,014	59	117		Cummins Inc.	3,806	371	1,442	
Alight Inc., Class 'A'	14,162	166	143		Curtiss-Wright Corp.	1,066	87	395	
Allegiant Travel Co.	514	73	35		Dayforce Inc.	4,421	362	300	
Allied Motion Technologies Inc.	576	23	20		Deere & Co.	7,804	1,136	3,989	
Allison Transmission Holdings Inc.	2,455	86	255		Delta Air Lines Inc.	17,999	451	1,168	
Alta Equipment Group Inc.	1,224	26	13		Deluxe Corp.	1,380	63	42	
AMERCO Inc.	569	90	48		Donaldson Co. Inc.	3,426	114	335	
Ameresco Inc., Class 'A'	1,052	31	41		Douglas Dynamics Inc.	678	28	22	
American Airlines Group Inc.	18,405	586	285		Dover Corp.	3,909	300	965	
American Superconductor Corp.	1,134	20	36		Driven Brands Holdings Inc.	4,716	126	82	
American Woodmark Corp.	519	32	56		Ducommun Inc.	447	27	35	
Ametek Inc.	6,483	380	1,479		Dun & Bradstreet Holdings Inc.	12,705	289	161	
APi Group Corp.	6,788	168	349		DXP Enterprises Inc.	509	39	32	
Apogee Enterprises Inc.	691	27	59		Dycor Industries Inc.	821	62	190	
Applied Industrial Technologies Inc.	1,107	58	294		EMCOR Group Inc.	1,320	84	659	
ArcBest Corp.	668	40	98		Emerson Electric Co.	15,944	947	2,403	
Archer Aviation Inc., Class 'A'	7,428	43	36		Encore Wire Corp.	443	22	176	
Arcosa Inc.	1,400	55	160		Energy Recovery Inc.	1,836	39	33	
Argan Inc.	372	21	37		Enerpac Tool Group Corp.	1,563	43	82	
Aris Water Solutions Inc., Class 'A'	902	18	19		EnerSys	1,173	59	166	
Armstrong World Industries Inc.	1,241	71	192		Ennis Inc.	1,032	29	31	
Array Technologies Inc.	4,408	188	62		Enovix Corp.	4,686	117	99	
Astec Industries Inc.	626	28	25		EnPro Industries Inc.	621	45	124	
Astronics Corp.	831	15	23		Equifax Inc.	3,461	406	1,148	
Atkore Inc.	1,035	56	191		ESAB Corp.	1,708	120	221	
Atmus Filtration Technologies Inc.	1,892	84	74		ESCO Technologies Inc.	780	50	112	
Automatic Data Processing Inc.	11,464	1,169	3,743		Eve Holding Inc.	7,614	60	42	
Avis Budget Group Inc.	990	254	142		Exlservice Holdings Inc.	4,667	65	200	
Axon Enterprise Inc.	2,113	213	851		Expeditors International of Washington Inc.	4,035	204	689	
AZEK Co. Inc. (The)	4,120	247	237		Exponent Inc.	1,456	68	189	
AZZ Inc.	717	38	76		Fastenal Co.	16,091	373	1,383	
Babcock & Wilcox Enterprises Inc.	2,661	24	5		Federal Signal Corp.	1,721	53	197	
Barnes Group Inc.	1,328	48	75		FedEx Corp.	6,965	981	2,857	
Barrett Business Services Inc.	860	23	39		First Advantage Corp.	4,200	105	92	
Beacon Roofing Supply Inc.	1,857	126	230		Flowserve Corp.	3,728	121	245	
Blink Charging Co.	1,626	80	6		Fluence Energy Inc.	3,597	108	85	
Bloom Energy Corp., Class 'A'	6,462	207	108		Fluor Corp.	4,742	183	283	
Blue Bird Corp.	935	30	69		Fortive Corp.	9,862	475	1,000	
BlueLux Holdings Inc.	245	19	31		Fortune Brands Innovations Inc.	3,488	139	310	
Boeing Co. (The)	17,020	1,994	4,238		Forward Air Corp.	739	33	19	
Boise Cascade Co.	1,114	65	182		Franklin Covey Co.	439	24	23	
Booz Allen Hamilton Holding Corp.	3,675	395	774		Franklin Electric Co. Inc.	1,307	77	172	
Bowman Consulting Group Ltd.	528	20	23		Frontier Group Holdings Inc.	6,511	65	44	
Brady Corp., Class 'A'	1,423	62	129		FTAI Infrastructure Inc.	2,938	10	35	
BrightView Holdings Inc.	2,600	41	47		FTI Consulting Inc.	991	84	292	
Brink's Co. (The)	1,278	70	179		FuelCell Energy Inc.	13,567	227	12	
Broadridge Financial Solutions Inc.	3,310	232	892		GATX Corp.	988	84	179	
Builders FirstSource Inc.	3,419	75	647		GE Vernova Inc.	7,585	1,469	1,780	
BWX Technologies Inc.	2,580	99	335		Generac Holdings Inc.	1,702	859	308	
C.H. Robinson Worldwide Inc.	3,263	158	393		General Dynamics Corp.	7,674	754	3,046	
CACI International Inc., Class 'A'	634	76	373		General Electric Co.	30,307	7,570	6,591	
Cadre Holdings Inc.	1,072	51	49		GEO Group Inc. (The)	3,426	33	67	
Carlisle Cos. Inc.	1,349	129	748		Gibraltar Industries Inc.	924	30	87	
Carrier Global Corp.	25,067	656	2,163		Global Industrial Co.	1,141	68	49	
Casella Waste Systems Inc., Class 'A'	1,586	79	215		GMS Inc.	1,129	52	124	
Caterpillar Inc.	13,906	1,713	6,337		Gorman-Rupp Co. (The)	916	38	46	
CBIZ Inc.	1,466	28	149		Graco Inc.	4,740	138	514	
CECO Environmental Corp.	877	28	35		Granite Construction Inc.	1,259	43	107	
ChargePoint Holdings Inc.	13,110	212	27		Great Lakes Dredge & Dock Corp.	1,922	26	23	
Chart Industries Inc.	1,220	121	241		Greenbrier Cos. Inc. (The)	967	39	66	
Cintas Corp.	2,824	656	2,705		Griffon Corp.	1,388	47	121	
Clean Harbors Inc.	1,510	92	467		GXO Logistics Inc.	3,321	164	229	
Columbus McKinnon Corp.	900	37	43		H&E Equipment Services Inc.	1,060	57	64	
Comfort Systems USA Inc.	1,008	44	419		Harsco Corp.	2,239	27	26	
CompX International Inc.	322	16	11		Hawaiian Holdings Inc.	1,693	30	29	
Concentrix Corp.	1,913	203	166		Hayward Holdings Inc.	6,018	153	101	
Concrete Pumping Holdings Inc.	1,928	20	16		Healthcare Services Group Inc.	2,142	48	31	
Conduent Inc.	6,464	117	29		Heartland Express Inc.	2,156	35	36	
Construction Partners Inc., Class 'A'	1,228	45	93		HEICO Corp.	1,545	299	473	
Copart Inc.	26,933	413	1,996		HEICO Corp., Class 'A'	2,347	390	570	
Core & Main Inc., Class 'A'	5,389	332	361		Heidrick & Struggles International Inc.	691	32	30	
CoreCivic Inc.	3,044	118	54		Helios Technologies Inc.	1,027	63	67	
Covenant Logistics Group Inc.	313	20	21		Herc Holdings Inc.	813	75	148	
CRA International Inc.	215	26	51		Hertz Global Holdings Inc.	8,766	205	42	
Crane Co.	1,597	187	317		Hexcel Corp.	2,405	106	205	
CSG Systems International Inc.	1,026	54	58						

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CIBC U.S. Broad Market Index Fund

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Hillenbrand Inc.	2,077	73	114		National Presto Industries Inc.	280	25	29	
Hillman Solutions Corp.	5,807	75	70		NET Power Inc.	2,031	30	27	
HireRight Holdings Corp.	1,973	38	39		Nextracker Inc.	3,798	206	244	
HNI Corp.	1,261	56	78		Nikola Corp.	1,290	176	14	
Honeywell International Inc.	18,196	1,874	5,316		Nordson Corp.	1,627	154	516	
Howmet Aerospace Inc.	11,459	354	1,217		Norfolk Southern Corp.	6,307	590	1,852	
Hub Group Inc., Class 'A'	1,750	26	103		Northrop Grumman Corp.	4,192	674	2,500	
Hubbell Inc.	1,497	183	748		Now Inc.	3,409	68	64	
Hudson Technologies Inc.	1,302	19	16		NuScale Power Corp.	2,126	16	34	
Huntington Ingalls Industries Inc.	1,125	115	379		NV5 Global Inc.	473	64	60	
Huron Consulting Group Inc.	550	28	74		Old Dominion Freight Line Inc.	6,077	395	1,468	
Hyster-Yale Materials Handling Inc.	406	36	39		Omega Flex Inc.	307	28	22	
ICF International Inc.	562	44	114		Oshkosh Corp.	1,829	98	271	
IDEX Corp.	2,155	225	593		Otis Worldwide Corp.	11,334	556	1,493	
IES Holdings Inc.	572	33	109		Owens Corning	2,451	125	582	
Illinois Tool Works Inc.	8,326	805	2,699		PACCAR Inc.	14,595	534	2,055	
Ingersoll Rand Inc.	11,257	539	1,399		Parker-Hannifin Corp.	3,579	518	2,477	
Insperty Inc.	1,090	54	136		Parsons Corp.	3,028	151	339	
Insteel Industries Inc.	668	28	28		Paychex Inc.	10,035	646	1,628	
Interface Inc.	1,781	40	36		Paycom Software Inc.	1,615	230	316	
ITT Inc.	2,322	159	410		Paycor HCM Inc.	5,065	145	88	
J.B. Hunt Transport Services Inc.	2,893	268	633		Paylocity Holding Corp.	1,594	176	288	
Jacobs Solutions Inc.	3,487	249	666		Pitney Bowes Inc.	5,030	26	35	
Janus International Group Inc.	4,114	57	71		Planet Labs PBC	8,925	47	23	
JELD-WEN Holding Inc.	2,330	87	43		Plug Power Inc.	17,532	464	56	
JetBlue Airways Corp.	9,447	173	79		Powell Industries Inc.	374	22	73	
Joby Aviation Inc.	19,860	134	139		Preformed Line Products Co.	167	29	28	
John Bean Technologies Corp.	909	63	118		Primoris Services Corp.	1,453	47	99	
Johnson Controls International PLC	19,064	1,133	1,734		Proto Labs Inc.	759	66	32	
Kadant Inc.	329	38	132		Quanex Building Products Corp.	973	23	37	
KAR Auction Services Inc.	3,149	46	71		Quanta Services Inc.	4,060	234	1,411	
Karat Packaging Inc.	611	23	25		Raytheon Technologies Corp.	37,021	2,027	5,084	
KBR Inc.	3,794	126	333		RBC Bearings Inc.	820	110	303	
Kelly Services Inc., Class 'A'	1,049	35	31		Regal Rexnord Corp.	1,899	248	351	
Kennametal Inc.	2,071	77	67		Republic Services Inc.	8,771	941	2,332	
Kforce Inc.	609	23	52		Resideo Technologies Inc.	4,226	142	113	
Kirby Corp.	1,729	114	283		Resources Connection Inc.	1,485	33	22	
Knight-Swift Transportation Holdings Inc.	4,517	162	308		REV Group Inc.	1,654	52	56	
Korn Ferry	1,534	76	141		Robert Half International Inc.	3,022	139	265	
Kratos Defense & Security Solutions Inc.	4,325	91	118		Rocket Lab USA Inc.	13,971	79	92	
L3Harris Technologies Inc.	5,310	546	1,631		Rockwell Automation Inc.	3,211	461	1,209	
Landstar System Inc.	1,004	79	253		Rollins Inc.	13,538	476	904	
LanzaTech Global Inc.	5,245	24	13		Rush Enterprises Inc., Class 'A'	1,758	74	101	
Lawson Products Inc.	1,250	61	51		RXO Inc.	3,303	89	118	
Legalzoom.com Inc.	5,367	165	62		Ryder System Inc.	1,262	81	214	
Leidos Holdings Inc.	3,807	327	760		Saia Inc.	744	81	483	
Lennox International Inc.	996	130	729		Schneider National Inc.	2,622	76	87	
Leonardo DRS Inc.	7,421	163	259		Science Applications International Corp.	1,534	94	247	
Limbach Holdings Inc.	318	17	25		SES AI Corp.	9,902	45	17	
Lincoln Electric Holdings Inc.	1,595	88	412		Shoals Technologies Group Inc., Class 'A'	4,909	142	42	
Lindsay Corp.	350	47	59		Simpson Manufacturing Co. Inc.	1,204	66	278	
Liquidity Services Inc.	885	22	24		SiteOne Landscape Supply Inc.	1,284	131	213	
Lockheed Martin Corp.	6,739	1,188	4,306		SkillSoft Corp.	420	24	8	
LSI Industries Inc.	982	20	19		SkyWest Inc.	1,190	39	134	
Lyft Inc., Class 'A'	10,911	553	210		Snap-On Inc.	1,473	168	527	
Manitowoc Co. Inc. (The)	1,093	25	17		Southwest Airlines Co.	16,845	465	659	
ManpowerGroup Inc.	1,346	93	129		Spirit Aerosystems Holdings Inc., Class 'A'	3,309	119	149	
Marten Transport Ltd.	2,261	35	57		Spirit Airlines Inc.	3,172	134	16	
Masco Corp.	6,134	226	559		SPX Technologies Inc.	1,263	90	246	
MasTec Inc.	2,198	128	322		SS&C Technologies Holdings Inc.	7,046	351	604	
Masterbrand Inc.	3,663	40	74		Standex International Corp.	360	26	79	
Matson Inc.	965	46	173		Stanley Black & Decker Inc.	4,248	452	464	
Matthews International Corp., Class 'A'	991	43	34		Steelcase Inc., Class 'A'	2,407	37	43	
Maximus Inc.	1,785	81	209		Stericycle Inc.	2,533	153	201	
McGrath Rentcorp.	692	25	101		Sterling Check Corp.	2,712	67	55	
MDU Resources Group Inc.	5,725	106	197		Sterling Construction Co. Inc.	873	33	141	
Mercury Systems Inc.	1,752	82	65		Sun Country Airlines Holdings Inc.	1,655	49	28	
Middleby Corp. (The)	1,518	119	255		SunPower Corp.	6,052	83	24	
Miller Industries Inc.	290	14	22		Sunrun Inc.	6,509	123	106	
MillerKnoll Inc.	1,989	84	72		Symbotic Inc.	2,479	152	119	
Montrose Environmental Group Inc.	894	51	54		Tennant Co.	542	31	73	
Moog Inc., Class 'A'	842	67	193		Terex Corp.	1,874	63	141	
MRC Global Inc.	2,562	31	45		Tetra Tech Inc.	1,524	81	426	
MSA Safety Inc.	1,098	97	282		Textron Inc.	5,438	268	639	
MSC Industrial Direct Co. Inc., Class 'A'	1,682	127	182		Thermon Group Holdings Inc.	1,167	26	49	
Mueller Industries Inc.	3,164	54	246		Timken Co. (The)	1,950	94	214	
Mueller Water Products Inc., Series 'A'	4,456	60	109						
MYR Group Inc.	495	27	92						

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Titan International Inc.	1,706	29	17	
Titan Machinery Inc.	693	22	15	
Toro Co. (The)	2,930	117	375	
TPI Composites Inc.	1,423	24	8	
Transcat Inc.	285	34	47	
TransDigm Group Inc.	1,546	628	2,702	
TransUnion	5,389	300	547	
Trex Co. Inc.	3,044	92	309	
TriNet Group Inc.	1,424	69	195	
Trinity Industries Inc.	2,579	66	106	
Triumph Group Inc.	2,256	60	48	
TTEC Holdings Inc.	1,598	37	13	
Tutor Perini Corp.	1,430	30	43	
Uber Technologies Inc.	57,875	2,594	5,754	
UFP Industries Inc.	1,740	65	267	
U-Haul Holding Co.	4,926	121	404	
UniFirst Corp.	426	68	100	
Union Pacific Corp.	16,993	1,169	5,260	
United Airlines Holdings Inc.	9,170	477	610	
United Parcel Service Inc., Class 'B'	20,255	2,576	3,792	
United Rentals Inc.	1,876	243	1,660	
Universal Logistics Holdings Inc.	688	31	38	
Upwork Inc.	3,995	96	59	
Valmont Industries Inc.	584	74	219	
Vectrus Inc.	908	53	60	
Veralto Corp.	6,877	290	898	
Verisk Analytics Inc.	4,025	411	1,484	
Verra Mobility Corp.	4,657	99	173	
Vertiv Holdings Co.	10,674	283	1,264	
Vestis Corp.	3,704	97	62	
Viad Corp.	641	33	30	
Vicor Corp.	965	42	44	
Virgin Galactic Holdings Inc.	620	51	7	
VSE Corp.	455	31	55	
W.W. Grainger Inc.	1,376	337	1,698	
Wabash National Corp.	1,360	33	41	
Wabtec Corp.	4,997	407	1,080	
Waste Management Inc.	11,179	897	3,263	
Watsco Inc.	956	153	606	
Watts Water Technologies Inc., Class 'A'	769	69	193	
Werner Enterprises Inc.	1,777	53	87	
WESCO International Inc.	1,428	98	310	
Wheels Up Experience Inc.	19,555	79	51	
Willscot Mobile Mini Holdings Corp.	5,384	112	277	
Woodward Governor Co.	1,699	101	405	
Xometry Inc., Class 'A'	1,310	105	21	
XPO Logistics Inc.	3,227	192	469	
Xylem Inc.	6,789	437	1,260	
Zurn Water Solutions Corp.	4,863	183	196	
		81,086	184,078	8.4%

Information Technology

A10 Networks Inc.	2,156	27	41	
ACI Worldwide Inc.	3,184	66	172	
ACM Research Inc., Class 'A'	1,595	75	50	
Adeia Inc.	3,286	38	50	
Adobe Inc.	12,598	2,391	9,575	
Adtran Holdings Inc.	2,391	44	17	
Advanced Energy Industries Inc.	1,093	49	163	
Advanced Micro Devices Inc.	45,032	2,031	9,993	
Agilysys Inc.	808	40	115	
Akamai Technologies Inc.	4,229	353	521	
Alarm.com Holdings Inc.	1,405	69	122	
Alkami Technology Inc.	2,807	92	109	
Allegro Microsystems Inc.	5,532	208	214	
Alpha & Omega Semiconductor Ltd.	979	39	50	
Altair Engineering Inc.	1,636	83	220	
Ambarella Inc.	1,181	70	87	
Amdocs Ltd.	3,332	426	360	
Amkor Technology Inc.	6,894	242	377	
Amphenol Corp., Class 'A'	33,582	488	3,095	
Amplitude Inc., Class 'A'	2,479	93	30	
Analog Devices Inc.	13,838	1,237	4,321	
ANSYS Inc.	2,438	333	1,072	
AppFolio Inc., Class 'A'	628	55	210	
Appian Corp.	1,229	69	52	
Apple Inc.	430,221	15,171	123,963	
Applied Materials Inc.	23,181	1,074	7,484	

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Applied Optoelectronics Inc.	1,073	18	12	
AppLovin Corp., Class 'A'	7,510	723	855	
Arista Networks Inc.	8,723	1,085	4,182	
Arlo Technologies Inc.	2,685	25	48	
Arrow Electronics Inc.	1,528	86	252	
Asana Inc., Class 'A'	3,956	168	76	
ASGN Inc.	1,333	72	161	
Aspen Technology Inc.	1,787	518	486	
Aurora Innovation Inc.	32,671	144	124	
Autodesk Inc.	5,978	608	2,024	
AvePoint Inc.	5,429	44	77	
Aviat Networks Inc.	442	21	17	
Avnet Inc.	2,557	103	180	
Axcelis Technologies Inc.	939	31	183	
Badger Meter Inc.	853	49	217	
Bel Fuse Inc., Class 'B'	380	32	34	
Belden Inc.	1,254	78	161	
Benchmark Electronics Inc.	1,159	33	63	
Bentley Systems Inc., Class 'B'	8,047	513	543	
BigCommerce Holdings Inc., Series '1'	2,493	151	27	
Bill.com Holdings Inc.	2,975	648	214	
Blackbaud Inc.	1,533	79	160	
BlackLine Inc.	1,739	117	115	
Blend Labs Inc., Class 'A'	6,864	27	22	
Box Inc., Class 'A'	4,086	103	148	
Braze Inc., Class 'A'	1,949	103	104	
Broadcom Inc.	13,042	7,693	28,646	
C3.ai Inc., Class 'A'	3,306	371	131	
Cadence Design Systems Inc.	7,600	558	3,200	
Calix Inc.	1,945	87	94	
CCC Intelligent Solutions Holdings Inc.	17,426	273	265	
CDW Corp.	3,748	237	1,148	
Cerence Inc.	1,369	177	5	
CEVA Inc.	834	34	22	
Ciena Corp.	4,100	469	270	
Cipher Mining Inc.	7,211	41	41	
Cirrus Logic Inc.	1,534	63	268	
Cisco Systems Inc.	112,875	5,651	7,336	
CleanSpark Inc.	5,585	115	122	
Clear Secure Inc., Class 'A'	2,639	137	68	
Clearfield Inc.	528	24	28	
Clearwater Analytics Holdings Inc., Class 'A'	3,237	81	82	
CloudFlare Inc., Class 'A'	8,339	400	945	
Cognex Corp.	4,872	161	312	
Cognizant Technology Solutions Corp., Class 'A'	13,958	523	1,298	
Coherent Corp.	4,256	201	422	
Cohu Inc.	1,366	44	62	
Commvault Systems Inc.	1,291	94	215	
Confluent Inc., Class 'A'	6,345	356	256	
Corning Inc.	23,915	803	1,271	
Corsair Gaming Inc.	3,026	86	46	
Couchbase Inc.	1,412	51	35	
Crane Holdings Co.	1,634	113	137	
Credo Technology Group Holding Ltd.	4,616	137	202	
CrowdStrike Holdings Inc., Class 'A'	6,353	842	3,330	
CS Disco Inc.	1,856	21	15	
CTS Corp.	995	34	69	
Daily Journal Corp.	35	18	19	
Daktronics Inc.	1,110	15	21	
Datadog Inc., Class 'A'	8,544	687	1,516	
Dell Technologies Inc., Class 'C'	7,305	598	1,378	
Diebold Nixdorf Inc.	1,071	50	56	
Digi International Inc.	1,062	32	33	
Digimarc Corp.	594	20	25	
DigitalOcean Holdings Inc.	2,593	159	123	
Diodes Inc.	1,331	58	131	
DocuSign Inc.	5,740	785	420	
Dolby Laboratories Inc., Class 'A'	1,751	92	190	
DoubleVerify Holdings Inc.	4,780	204	127	
Dropbox Inc.	7,368	269	227	
DXC Technology Co.	5,232	314	137	
Dynatrace Inc.	8,327	347	510	
EZopen Parent Holdings Inc.	8,808	77	54	
Edgio Inc.	6,662	120	100	
Elastic NV	2,806	373	437	
Enfusion Inc., Class 'A'	2,571	34	30	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Enphase Energy Inc.	3,818	263	521		Model N Inc.	1,277	51	52	
Enterpris Inc.	4,208	191	779		MongoDB Inc.	2,019	353	690	
Envestnet Inc.	1,619	97	139		Monolithic Power Systems Inc.	1,342	262	1,509	
EPAM Systems Inc.	1,618	305	416		Motorola Solutions Inc.	4,646	614	2,454	
ePlus Inc.	797	33	80		N-able Inc.	5,331	95	111	
Everbridge Inc.	1,205	82	58		Napco Security Technologies Inc.	1,062	24	75	
EverCommerce Inc.	5,478	69	82		Navitas Semiconductor Corp.	5,367	42	29	
Evolv Technologies Holdings Inc.	4,516	29	16		nCino Inc.	3,362	190	145	
Extreme Networks Inc.	3,804	46	70		NCR Corp.	4,039	107	68	
F5 Inc.	1,674	148	394		NetApp Inc.	5,792	213	1,021	
Fabrinet	1,018	259	341		Netgear Inc.	1,193	33	25	
Fair Isaac Corp.	694	110	1,413		NetScout Systems Inc.	1,814	61	45	
Fastly Inc., Class 'A'	3,941	151	40		NextNav Inc.	19,652	206	218	
First Solar Inc.	3,002	266	926		nLight Inc.	1,526	26	23	
Five9 Inc.	2,116	122	128		Nutanix Inc., Class 'A'	6,803	256	529	
FormFactor Inc.	2,221	47	184		NVE Corp.	153	16	16	
Fortinet Inc.	21,282	430	1,755		NVIDIA Corp.	696,470	8,814	117,710	
Freshworks Inc., Class 'A'	6,208	186	108		Okta Inc.	4,429	505	567	
Gartner Inc.	2,181	276	1,340		Olo Inc., Class 'A'	3,691	117	22	
Gen Digital Inc.	17,871	439	611		ON Semiconductor Corp.	11,968	280	1,122	
Gitlab Inc., Class 'A'	3,055	282	208		OneSpan Inc.	1,156	28	20	
GlobalFoundries Inc.	15,256	1,072	1,055		Onto Innovation Inc.	1,404	51	422	
GoDaddy Inc., Class 'A'	3,975	216	760		Oracle Corp.	76,604	6,729	14,798	
Grid Dynamics Holdings Inc.	2,207	46	32		OSI Systems Inc.	494	41	93	
Guidewire Software Inc.	2,364	191	446		PagerDuty Inc.	2,709	92	85	
Hackett Group Inc. (The)	942	30	28		Palantir Technologies Inc.	58,874	1,833	2,040	
Harmonic Inc.	3,388	40	55		Palo Alto Networks Inc.	9,012	917	4,180	
HashiCorp Inc., Class 'A'	3,354	136	155		PAR Technology Corp.	821	80	53	
Hewlett Packard Enterprise Co.	36,373	445	1,053		PC Connection Inc.	800	50	70	
HP Inc.	27,373	1,239	1,311		PDF Solutions Inc.	1,174	40	58	
HubSpot Inc.	1,417	397	1,143		Pegasystems Inc.	2,400	164	199	
Hut 8 Corp.	2,543	30	52		Perficient Inc.	1,023	43	105	
Ichor Holdings Ltd.	923	35	49		Photonics Inc.	1,799	38	61	
Impinj Inc.	771	46	165		Plexus Corp.	832	57	117	
Indie Semiconductor Inc., Class 'A'	4,619	60	39		Porch Group Inc.	2,978	18	6	
Infinera Corp.	6,483	70	54		Power Integration Inc.	1,633	75	157	
Informatica Inc., Class 'A'	7,005	349	296		PowerSchool Holdings Inc., Class 'A'	4,599	125	141	
Insight Enterprises Inc.	925	44	251		Procore Technologies Inc.	4,061	451	368	
Intapp Inc.	2,028	90	102		Progress Software Corp.	1,202	32	89	
Intel Corp.	117,769	5,133	4,990		PROS Holdings Inc.	1,394	61	55	
InterDigital Inc.	717	36	114		PTC Inc.	3,351	290	833	
International Business Machines Corp.	25,569	3,451	6,050		Pure Storage Inc., Class 'A'	8,867	231	779	
Intuit Inc.	7,806	1,424	7,018		Q2 Holdings Inc.	1,696	110	140	
IonQ Inc.	5,945	100	57		Qorvo Inc.	2,731	280	434	
IPG Photonics Corp.	1,322	158	153		Qualcomm Inc.	31,117	2,026	8,479	
Itron Inc.	1,293	76	175		Qualys Inc.	1,037	66	202	
Jabil Inc.	3,584	113	533		Rambus Inc.	3,078	62	247	
Jamf Holding Corp.	3,635	126	82		Rapid7 Inc.	1,784	95	106	
Juniper Networks Inc.	9,126	382	455		Ribbon Communications Inc.	4,797	25	22	
Keysight Technologies Inc.	4,911	386	919		RingCentral Inc.	2,440	286	94	
Kimball Electronics Inc.	1,059	26	32		Riot Blockchain Inc.	7,164	286	90	
KLA Corp.	3,774	482	4,257		Rogers Corp.	536	52	88	
Klaviyo Inc., Class 'A'	1,068	35	36		Roper Technologies Inc.	2,999	666	2,313	
Knowles Corp.	3,016	86	71		Salesforce Inc.	26,981	3,879	9,490	
Kulicke & Soffa Industries Inc.	1,607	34	108		Samsara Inc.	5,298	166	244	
Kyndryl Holdings Inc.	6,404	213	231		Sanmina Corp.	1,617	184	147	
Lam Research Corp.	3,657	668	5,327		ScanSource Inc.	838	32	51	
Lattice Semiconductor Corp.	3,867	104	307		SEMrush Holdings Inc., Class 'A'	3,337	61	61	
Lightwave Logic Inc.	3,436	21	14		Semtech Corp.	1,952	103	80	
Littelfuse Inc.	729	105	255		SentinelOne Inc., Class 'A'	7,018	404	202	
LiveRamp Holdings Inc.	1,929	66	82		ServiceNow Inc.	5,718	1,479	6,154	
Lumentum Holdings Inc.	1,938	110	135		Silicon Laboratories Inc.	903	226	137	
MACOM Technology Solutions Holdings Inc.	2,063	132	315		SiTime Corp.	655	105	111	
Manhattan Associates Inc.	1,740	82	587		SkyWater Technology Inc.	1,421	20	15	
Marathon Digital Holdings Inc.	7,507	154	204		Skyworks Solutions Inc.	4,507	282	657	
Marvell Technology Inc.	24,125	1,047	2,307		SMART Global Holdings Inc.	1,659	46	52	
Matterport Inc.	9,543	191	58		SmartRent Inc.	6,553	23	21	
Maxlinear Inc., Class 'A'	2,418	72	67		Smartsheet Inc., Class 'A'	3,889	242	235	
MeridianLink Inc.	2,201	56	64		Snowflake Inc., Class 'A'	9,190	3,190	1,698	
Methode Electronics Inc.	1,258	50	18		SolarWinds Corp.	4,827	130	80	
Microchip Technology Inc.	15,066	647	1,886		SoundHound AI Inc.	5,888	16	32	
Micron Technology Inc.	30,768	1,415	5,536		Sprinklr Inc., Class 'A'	4,385	87	58	
Microsoft Corp.	206,997	27,093	126,568		Sprout Social Inc., Class 'A'	1,409	144	69	
MicroStrategy Inc., Class 'A'	419	374	790		SPS Commerce Inc.	1,048	67	270	
Mirion Technologies Inc.	6,475	90	95		Squarespace Inc., Class 'A'	2,479	131	148	
Mitek Systems Inc.	1,564	20	24		Super Micro Computer Inc.	1,559	463	1,748	
MKS Instruments Inc.	1,894	173	338		Synaptics Inc.	1,106	98	133	
					Synopsys Inc.	4,261	550	3,469	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
TD SYNEX Corp.	2,523	323	398	
Teledyne Technologies Inc.	1,339	771	711	
Tenable Holdings Inc.	3,358	137	200	
Teradata Corp.	2,819	92	133	
Teradyne Inc.	4,281	233	868	
TeraWulf Inc.	7,266	22	44	
Texas Instruments Inc.	25,390	1,880	6,757	
Trimble Inc.	6,930	229	530	
TTM Technologies Inc.	3,474	54	92	
Twilio Inc.	5,132	915	399	
Tyler Technologies Inc.	1,184	223	814	
Ubiquiti Inc.	1,710	270	341	
UiPath Inc., Class 'A'	13,564	903	235	
Ultra Clean Holdings Inc.	1,342	50	90	
Unity Software Inc.	10,661	1,156	237	
Universal Display Corp.	1,351	129	389	
Varonis Systems Inc.	3,120	91	205	
Veeco Instruments Inc.	1,772	47	113	
Verint Systems Inc.	1,890	99	83	
VeriSign Inc.	2,884	356	702	
Vertex Inc., Class 'A'	1,784	81	88	
ViaSat Inc.	3,582	153	62	
Viavi Solutions Inc.	6,379	128	60	
Vishay InterTechnology Inc.	3,640	91	111	
Vishay Precision Group Inc.	547	30	23	
Vontier Corp.	4,348	81	227	
Weave Communications Inc.	2,049	33	25	
Western Digital Corp.	9,098	499	943	
Wolfspeed Inc.	3,627	252	113	
Workday Inc., Class 'A'	5,835	969	1,785	
Workiva Inc.	1,464	81	146	
Xerox Holdings Corp.	3,579	202	57	
Xperi Inc.	1,314	19	15	
Yext Inc.	3,506	60	26	
Zebra Technologies Corp., Class 'A'	1,437	210	607	
Zeta Global Holdings Corp., Class 'A'	5,309	55	128	
Zoom Video Communications Inc.	7,250	1,014	587	
Zscaler Inc.	4,152	660	1,092	
Zuora Inc., Class 'A'	3,896	75	53	
		160,335	623,962	28.4%

Materials

AdvanSix Inc.	964	34	30	
Air Products and Chemicals Inc.	6,209	937	2,192	
Albemarle Corp.	3,272	344	428	
Alcoa Corp.	5,012	241	273	
Allegheny Technologies Inc.	3,604	142	273	
Alpha Metallurgical Resources Inc.	364	16	140	
AptarGroup Inc.	1,894	143	365	
Arch Resources Inc.	517	52	108	
Ashland Global Holdings Inc.	1,518	70	196	
Aspen Aerogels Inc.	2,205	26	72	
Avery Dennison Corp.	2,272	246	680	
Avient Corp.	2,486	74	148	
Axalta Coating Systems Ltd.	6,187	230	289	
Balchem Corp.	921	80	194	
Ball Corp.	8,808	334	723	
Berry Global Group Inc.	3,247	134	261	
Cabot Corp.	1,551	82	195	
Carpenter Technology Corp.	1,398	65	210	
Celanese Corp.	3,045	170	562	
Century Aluminum Co.	2,567	40	59	
CF Industries Holdings Inc.	5,308	127	538	
Chemours Co. (The)	4,152	109	128	
Cleanwater Paper Corp.	476	24	32	
Cleveland-Cliffs Inc.	13,958	196	294	
Coeur Mining Inc.	10,473	108	80	
Commercial Metals Co.	3,283	64	247	
Compass Minerals International Inc.	1,568	70	22	
Corvea Inc.	19,672	873	1,452	
Crown Holdings Inc.	3,390	173	345	
Dow Inc.	19,608	1,136	1,423	
DuPont de Nemours Inc.	11,660	1,207	1,284	
Eagle Materials Inc.	977	59	291	
Eastman Chemical Co.	3,289	209	441	
Ecolab Inc.	7,954	949	2,590	
Ecovyst Inc.	3,239	56	40	
Element Solutions Inc.	6,909	166	256	

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
FMC Corp.	3,520	169	277	
Freeport-McMoRan Inc.	39,957	1,210	2,657	
Gatos Silver Inc.	1,861	24	27	
Ginkgo Bioworks Holdings Inc.	45,563	368	21	
Graphic Packaging Holding Co.	8,460	121	303	
Greif Inc., Class 'A'	750	41	59	
H.B. Fuller Co.	1,519	62	160	
Hawkins, Inc.	608	26	76	
Haynes International Inc.	426	30	34	
Hecla Mining Co.	16,983	98	113	
Huntsman Corp.	4,925	122	153	
Ingevity Corp.	976	72	58	
Innospec Inc.	722	56	122	
International Flavors & Fragrances Inc.	7,128	1,057	928	
International Paper Co.	9,718	532	574	
Kaiser Aluminum Corp.	459	41	55	
Knife River Corp.	1,586	63	152	
Koppers Holdings Inc.	554	25	28	
Kronos Worldwide Inc.	3,267	54	56	
Linde PLC	13,414	6,941	8,053	
Louisiana Pacific Corp.	2,021	63	228	
LSB Industries Inc.	2,361	27	26	
Martin Marietta Materials Inc.	1,728	320	1,281	
Materion Corp.	589	30	87	
Mativ Holdings Inc.	1,512	49	35	
Mercer International Inc.	2,185	29	26	
Minerals Technologies Inc.	898	59	102	
Mosaic Co. (The)	9,150	324	362	
MP Materials Corp.	5,127	201	89	
Myers Industries Inc.	1,115	25	20	
NewMarket Corp.	276	135	195	
Newmont Corp.	31,968	1,652	1,831	
Nucor Corp.	6,719	392	1,453	
O-I Glass Inc.	4,184	114	64	
Olin Corp.	3,313	100	214	
Olympic Steel Inc.	344	25	21	
Origin Materials Inc.	3,564	27	4	
Packaging Corp. of America	2,524	157	630	
Pactiv Evergreen Inc.	5,182	105	80	
PPG Industries Inc.	6,588	521	1,135	
PureCycle Technologies Inc.	4,715	51	38	
Quaker Chemical Corp.	510	92	118	
Radius Recycling Inc.	870	31	18	
Ramaco Resources Inc., Class 'A'	1,280	28	22	
Ranpak Holdings Corp.	2,225	23	20	
Reliance Steel & Aluminum Co.	1,629	137	636	
Royal Gold Inc.	1,785	147	306	
RPM International Inc.	3,662	193	539	
Ryerson Holding Corp.	962	25	26	
Scotts Miracle-Gro Co. (The), Class 'A'	1,590	310	141	
Sealed Air Corp.	4,078	178	194	
Sensient Technologies Corp.	1,184	78	120	
Sherwin-Williams Co. (The)	7,101	733	2,899	
Silgan Holdings Inc.	2,993	87	173	
Sonoco Products Co.	2,961	169	205	
Southern Copper Corp.	21,763	2,212	3,208	
Steel Dynamics Inc.	4,549	109	806	
Stepan Co.	643	65	74	
Summit Materials Inc., Class 'A'	4,920	204	246	
SunCoke Energy Inc.	2,940	35	39	
Sylvamo Corp.	1,191	52	112	
TimkenSteel Corp.	1,234	23	34	
TriMas Corp.	1,287	48	45	
United States Lime & Minerals Inc.	162	66	81	
United States Steel Corp.	6,284	203	325	
Valhi Inc.	843	19	21	
Vulcan Materials Co.	3,691	378	1,256	
Warrior Met Coal Inc.	1,492	45	128	
Westlake Corp.	3,568	605	707	
WestRock Co.	7,199	236	495	
Worthington Steel Inc.	1,422	56	65	
		31,091	51,747	2.3%

Real Estate

Acadia Realty Trust	3,262	82	80	
Agree Realty Corp.	2,867	216	243	
Alexander & Baldwin Inc.	2,308	62	54	
Alexander's Inc.	163	50	50	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets	Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
Alexandria Real Estate Equities Inc.	4,924	814	788		Macerich Co. (The)	6,018	288	127	
American Assets Trust Inc.	2,010	69	62		Marcus & Millichap Inc.	1,180	42	51	
American Homes 4 Rent, Class 'A'	10,268	311	522		Maui Land & Pineapple Co. Inc.	461	13	14	
American Tower Corp.	12,988	2,024	3,454		Medical Properties Trust Inc.	17,690	336	104	
Americold Realty Trust	7,973	293	279		Mid-America Apartment Communities Inc.	3,274	415	639	
Anywhere Real Estate Inc.	3,065	33	14		National Health Investors Inc.	1,280	84	119	
Apartment Income REIT Corp.	4,351	211	233		National Retail Properties Inc.	5,282	232	308	
Apartment Investment & Management Co., Class 'A'	4,232	151	48		National Storage Affiliates Trust	2,267	102	128	
Apple Hospitality REIT Inc.	6,941	163	138		NetSTREIT Corp.	2,501	65	55	
Armada Hoffer Properties Inc.	2,083	34	32		Newmark Group Inc.	4,116	61	58	
AvalonBay Communities Inc.	3,978	625	1,126		NexPoint Residential Trust Inc.	799	37	43	
Boston Properties Inc.	4,427	459	373		Office Properties Income Trust	1,265	84	4	
Brandywine Realty Trust	5,447	90	33		Omega Healthcare Investors Inc.	6,910	217	324	
Brixmor Property Group Inc.	5,589	213	271		One Liberty Properties Inc.	651	20	21	
Broadstone Net Lease Inc., Class 'A'	5,591	139	121		Opendoor Technologies Inc.	19,445	275	49	
Camden Property Trust	2,980	297	445		Outfront Media Inc.	4,693	147	92	
CareTrust REIT Inc.	3,737	93	128		Paramount Group Inc.	6,186	99	39	
CBL & Associates Properties Inc.	1,225	40	39		Park Hotels & Resorts Inc.	5,725	158	117	
CBRE Group Inc., Class 'A'	8,568	390	1,045		Peakstone Realty Trust	1,010	22	15	
Centerspace	479	49	44		Pebblebrook Hotel Trust	3,428	138	64	
Chatham Lodging Trust	1,806	25	21		Phillips Edison & Co. Inc.	3,683	150	165	
Community Healthcare Trust Inc.	986	50	32		Piedmont Office Realty Trust Inc., Series 'A'	3,961	75	39	
Compass Inc., Class 'A'	13,079	172	64		Plymouth Industrial REIT Inc.	1,559	48	46	
Corporate Office Properties Trust	3,171	99	109		PotlatchDeltic Corp.	2,287	111	123	
CoStar Group Inc.	11,437	536	1,160		Prologis Inc.	25,772	2,478	3,960	
Cousins Properties Inc.	4,451	201	141		Public Storage	4,893	883	1,926	
Crown Castle International Corp.	12,117	1,285	1,620		Rayonier Inc.	4,174	148	166	
CubeSmart	6,409	226	396		Realty Income Corp.	23,955	1,745	1,731	
DiamondRock Hospitality Co.	5,850	72	68		Redfin Corp.	3,385	129	28	
Digital Realty Trust Inc.	8,693	1,142	1,808		Regency Centers Corp.	5,272	335	449	
DigitalBridge Group Inc.	4,693	211	88		Retail Opportunity Investments Corp.	4,117	84	70	
Diversified Healthcare Trust	6,924	26	29		Rexford Industrial Realty Inc.	6,020	325	367	
Douglas Emmett Inc.	5,108	165	93		RLJ Lodging Trust	4,460	108	59	
Easterly Government Properties Inc.	3,326	79	56		Ryman Hospitality Properties Inc.	1,677	116	229	
EastGroup Properties Inc.	1,344	154	313		Sabra Health Care REIT Inc.	6,615	110	139	
Empire State Realty Trust Inc.	5,240	91	67		Safehold Inc.	2,085	68	55	
EPR Properties	2,158	143	124		Saul Centers Inc.	811	41	41	
Equinix Inc.	2,637	1,383	2,729		SBA Communications Corp.	3,008	388	808	
Equity Commonwealth	3,229	119	86		Seritage Growth Properties	1,682	22	11	
Equity Lifestyle Properties Inc.	5,199	205	463		Service Properties Trust	4,948	123	35	
Equity Residential	10,585	671	1,004		Simon Property Group Inc.	9,132	1,149	1,896	
Essential Properties Realty Trust Inc.	4,876	164	185		SITE Centers Corp.	5,963	204	118	
Essex Property Trust Inc.	1,823	410	679		SL Green Realty Corp.	1,887	180	146	
eXp World Holdings Inc.	4,451	109	69		St. Joe Corp. (The)	1,684	61	126	
Extra Space Storage Inc.	5,892	570	1,253		STAG Industrial Inc.	5,212	189	257	
Farmland Partners Inc.	1,440	24	23		Summit Hotel Properties Inc.	3,520	31	29	
Federal Realty Investment Trust	2,370	399	327		Sun Communities Inc.	3,437	473	566	
First Industrial Realty Trust Inc.	3,743	140	243		Sunstone Hotel Investors Inc.	6,028	101	86	
Forestar Group Inc.	1,422	77	62		Tanger Factory Outlet Centers Inc.	3,059	76	113	
Four Corners Property Trust Inc.	2,796	85	94		Tejon Ranch Co.	1,012	25	24	
FRP Holdings Inc.	588	22	23		Terreno Realty Corp. REIT	2,474	137	200	
Gaming and Leisure Properties Inc.	7,670	381	474		UDR Inc.	9,220	372	519	
Getty Realty Corp.	1,737	58	63		UMH Properties Inc.	2,173	48	48	
Gladstone Commercial Corp.	1,443	27	28		Uniti Group Inc.	7,522	141	30	
Gladstone Land Corp.	1,178	35	22		Universal Health Realty Income Trust	449	21	24	
Global Medical REIT Inc.	2,126	33	26		Urban Edge Properties	3,383	91	85	
Global Net Lease Inc.	6,803	129	68		Ventas Inc.	11,168	712	783	
Healthcare Realty Trust Inc.	10,813	322	244		Veris Residential Inc.	2,509	74	51	
Healthpeak Properties Inc.	15,563	542	417		VICI Properties Inc.	29,433	898	1,153	
Highwoods Properties Inc.	3,341	153	120		Vornado Realty Trust	5,407	125	194	
Host Hotels & Resorts Inc.	19,706	402	485		Washington REIT	2,336	70	51	
Howard Hughes Holdings Inc.	1,465	176	130		Welltower Inc.	15,808	1,356	2,255	
Hudson Pacific Properties Inc.	4,195	124	28		Weyerhaeuser Co.	20,290	775	788	
Independence Realty Trust	6,509	109	167		Whitestone REIT, Class 'B'	1,651	20	30	
Innovative Industrial Properties Inc.	798	158	119		WP Carey Inc.	6,093	533	459	
InvenTrust Properties Corp.	1,880	56	64		Xenia Hotels & Resorts Inc.	2,926	71	57	
Invitation Homes Inc.	17,087	533	839		Zillow Group Inc., Class 'A'	1,589	117	98	
Iron Mountain Inc.	8,165	402	1,001		Zillow Group Inc., Class 'C'	4,840	206	307	
JBG SMITH Properties	3,161	145	66						
Jones Lang LaSalle Inc.	1,328	186	373				39,873	52,586	2.4%
Kennedy-Wilson Holdings Inc.	4,069	96	54		Utilities				
Kilroy Realty Corp.	3,415	236	146		AES Corp. (The)	19,911	561	479	
Kimco Realty Corp.	19,207	501	511		Allete Inc.	1,639	140	140	
Kite Realty Group Trust	6,627	176	203		Alliant Energy Corp.	7,036	275	490	
Lamar Advertising Co., Class 'A'	2,467	177	403		Altus Power Inc.	4,764	55	26	
LTC Properties Inc.	1,457	62	69		Ameren Corp.	7,251	508	705	
LXP Industrial Trust	8,355	113	104		American Electric Power Co. Inc.	14,649	1,020	1,758	

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
American States Water Co.	1,066	44	106	
American Water Works Co. Inc.	5,404	451	955	
Atmos Energy Corp.	4,178	371	667	
Avangrid Inc.	10,725	524	521	
Avista Corp.	2,141	95	101	
Black Hills Corp.	1,801	135	134	
California Water Service Group	1,663	64	110	
CenterPoint Energy Inc.	17,458	571	740	
Chesapeake Utilities Corp.	577	56	84	
Clearway Energy Inc., Class 'A'	976	41	30	
Clearway Energy Inc., Class 'C'	2,365	102	80	
CMS Energy Corp.	8,163	388	665	
Consolidated Edison Inc.	9,569	754	1,171	
Constellation Energy Corp.	8,830	393	2,419	
Dominion Energy Inc.	23,189	1,519	1,554	
DTE Energy Co.	5,706	470	867	
Duke Energy Corp.	21,400	2,225	2,934	
Edison International	10,696	611	1,051	
Entergy Corp.	5,904	529	864	
Essential Utilities Inc.	7,603	284	388	
Eversource Energy	6,366	342	461	
Exelon Corp.	9,685	580	751	
FirstEnergy Corp.	27,811	915	1,317	
Hawaiian Electric Industries Inc.	15,963	770	836	
IDACORP Inc.	2,941	115	36	
MGE Energy Inc.	1,371	114	175	
Middlesex Water Co.	979	46	100	
Montauk Renewables Inc.	515	32	37	
National Fuel Gas Co.	4,342	33	34	
New Jersey Resources Corp.	2,619	144	194	
NextEra Energy Inc.	2,712	86	159	
NiSource Inc.	57,243	2,345	5,545	
Northwest Natural Holding Co.	12,424	414	490	
NorthWestern Corp.	1,028	59	51	
NRG Energy Inc.	1,656	99	113	
OGE Energy Corp.	5,786	194	616	
ONE Gas Inc.	5,519	171	270	
Ormat Technologies Inc.	1,597	115	140	
Otter Tail Corp.	1,764	117	173	
PG&E Corp.	1,207	52	145	
Pinnacle West Capital Corp.	59,364	1,335	1,418	
PNM Resources Inc.	3,110	233	325	
Portland General Electric Co.	2,783	118	141	
PPL Corp.	2,730	121	161	
Public Service Enterprise Group Inc.	20,311	684	768	
Sempra Energy	13,829	621	1,394	
SJW Group	17,558	949	1,827	
Southern Co. (The)	945	58	70	
Southwest Gas Holdings Inc.	30,354	1,644	3,221	
Spire Inc.	1,929	160	186	
Sunnova Energy International Inc.	1,485	103	123	
UGI Corp.	4,415	82	34	
Unitil Corp.	5,845	229	183	
Vistra Corp.	445	26	32	
WEC Energy Group Inc.	9,967	206	1,172	
Xcel Energy Inc.	8,719	510	936	
York Water Co. (The)	15,513	788	1,133	
	275	15	14	
TOTAL UNITED STATES EQUITIES		26,811	43,820	2.0%
INTERNATIONAL EQUITIES		880,614	2,073,519	94.3%
Australia				
Atlassian Corp. PLC	4,407	931	1,067	
		931	1,067	0.1%
Bermuda				
Arch Capital Group Ltd.	10,473	315	1,446	
Assured Guaranty Ltd.	1,606	49	170	
Axis Capital Holdings Ltd.	2,569	117	248	
Enstar Group Ltd.	422	79	177	
Everest Re Group Ltd.	1,213	314	632	
Genpact Ltd.	5,211	286	229	
Helen of Troy Ltd.	685	36	87	
Liberty Global Ltd., Class 'A'	4,612	108	110	
Liberty Global Ltd., Class 'C'	5,652	138	138	
Nabors Industries Ltd.	269	32	26	
RenaissanceRe Holdings Ltd.	1,477	222	452	

Security	Number of Shares	Average Cost (\$000s)	Fair Value (\$000s)	% of Net Assets
SFL Corp. Ltd.	3,486	60	66	
Signet Jewelers Ltd.	1,250	108	153	
SiriusPoint Ltd.	4,771	83	80	
Valaris Ltd.	2,032	197	207	
		2,144	4,221	0.2%
Brazil				
NU Holdings Ltd.	100,393	1,582	1,770	
PagSeguro Digital Ltd.	5,806	106	93	
		1,688	1,863	0.1%
Canada				
Arbutus Biopharma Corp.	5,105	21	22	
enCore Energy Corp.	4,819	29	26	
Lions Gate Entertainment Corp., Class 'A'	2,499	46	32	
Lions Gate Entertainment Corp., Class 'B'	4,400	44	52	
Novanta Inc.	1,006	43	224	
RB Global Inc.	5,189	521	542	
SunOpta Inc.	3,252	29	24	
Uranium Energy Corp.	11,078	53	91	
		786	1,013	0.0%
Cayman Islands				
Herbalife Nutrition Ltd.	2,907	46	41	
Patnia Investments Ltd., Class 'A'	1,910	38	32	
Theravance Biopharma Inc.	1,496	19	17	
		103	90	0.0%
Costa Rica				
Establishment Labs Holdings Inc.	846	72	53	
		72	53	0.0%
Ireland				
Accenture PLC, Class 'A'	17,495	6,642	7,262	
Adient PLC	2,642	139	89	
Alkermes PLC	4,717	190	156	
Allegion PLC	2,422	348	391	
Aon PLC	5,533	2,401	2,222	
Cimpress PLC	755	100	90	
CRH PLC	19,251	2,175	1,975	
Dole PLC	2,884	47	48	
Eaton Corp. PLC	11,146	1,103	4,781	
ICON PLC	2,296	1,007	985	
Jazz Pharmaceuticals PLC	1,805	345	264	
Medtronic PLC	36,990	4,026	3,983	
Mural Oncology PLC	471	11	2	
nVent Electric PLC	4,657	148	488	
Perrigo Co. PLC	3,730	174	131	
Prothena Corp. PLC	1,532	97	43	
Seagate Technology Holdings PLC	5,859	684	828	
STERIS PLC	2,748	696	825	
Trane Technologies PLC	6,328	1,608	2,848	
Weatherford International PLC	2,017	161	338	
		22,102	27,749	1.3%
Isle of Man				
Lifezone Metals Ltd.	2,408	25	25	
		25	25	0.0%
Israel				
JFrog Ltd.	3,094	180	159	
Stratasys Ltd.	2,121	32	25	
Taboola.com Ltd.	8,677	51	41	
UroGen Pharma Ltd.	884	16	20	
		279	245	0.0%
Jersey, Channel Islands				
Arcadium Lithium PLC	30,475	186	140	
		186	140	0.0%
Marshall Islands				
Ardmore Shipping Corp.	1,110	24	34	
Dorian LPG Ltd.	1,222	36	70	
Genco Shipping & Trading Ltd.	1,227	34	36	
International Seaways Inc.	1,377	97	111	
Teekay Corp.	2,559	26	32	
		217	283	0.0%
Netherlands				
Expro Group Holdings NV	3,137	84	98	
LyondellBasell Industries NV, Class 'A'	9,069	1,136	1,187	
		1,220	1,285	0.1%

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

CIBC U.S. Broad Market Index Fund

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

Security	Number of Shares	Average Cost (\$'000s)	Fair Value (\$'000s)	% of Net Assets
Panama				
Banco Latinoamericano de Comercio Exterior SA	962	40	39	
		40	39	0.0%
Puerto Rico				
First BanCorp.	4,922	86	123	
OFG Bancorp	1,282	35	66	
Popular Inc.	2,060	144	249	
		265	438	0.0%
Singapore				
Flex Ltd.	11,981	362	483	
Grindr Inc.	5,009	43	84	
		405	567	0.0%

Security	Number of Shares	Average Cost (\$'000s)	Fair Value (\$'000s)	% of Net Assets
United Kingdom				
Ferguson PLC	5,686	1,604	1,506	
Gates Industrial Corp. PLC	7,354	162	159	
Royalty Pharma PLC, Class 'A'	12,520	503	452	
Sensata Technologies Holding PLC	4,456	293	228	
Tronox Holdings PLC, Class 'A'	4,294	86	92	
		2,648	2,437	0.1%
TOTAL INTERNATIONAL EQUITIES		33,111	41,515	1.9%
TOTAL EQUITIES		913,725	2,115,034	96.2%
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS		913,725	2,115,034	96.2%

Security	Coupon Rate (%)	Maturity Date	Additional Details	Par Value	Average Cost (\$'000s)	Fair Value (\$'000s)	% of Net Assets
SHORT-TERM INVESTMENTS (note 11)							
Province of British Columbia	5.50%	2024/07/25	Discount Note, USD	9,200,000	12,487	12,541	
Province of British Columbia	5.43%	2024/09/05	Discount Note, USD	12,350,000	16,769	16,732	
Province of Quebec	5.42%	2024/07/30	Promissory Note, USD	3,000,000	3,982	4,087	
Province of Quebec	5.50%	2024/08/14	Discount Note, USD	5,000,000	6,715	6,796	
Province of Quebec	5.55%	2024/09/03	Discount Note, USD	6,100,000	8,196	8,265	
Province of Quebec	5.50%	2024/09/10	Discount Note, USD	4,000,000	5,391	5,415	
Province of Quebec	5.44%	2024/09/13	Promissory Note, USD	7,000,000	9,486	9,472	
TOTAL SHORT-TERM INVESTMENTS					63,026	63,308	2.9%
Less: Transaction costs included in average cost					(199)		
TOTAL INVESTMENTS					976,552	2,178,342	99.1%
Margin						3,313	0.2%
Derivative assets						189	0.0%
Other Assets, less Liabilities						16,620	0.7%
TOTAL NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS						2,198,464	100.0%

Schedule of Derivative Assets and Liabilities - Futures Contracts (note 11)

Contracted Value (\$)	Name of Future	Expiry Date	Number of Contracts	Currency	Contracted Price	Fair Value (\$)	Unrealized Gain (Loss) (\$'000s)
15,504,343	E-mini Russell 2000 Index	September 2024	110	USD	2,060.58	15,537,628	33
61,406,385	United States S&P 500 E-Mini	September 2024	163	USD	5,507.49	61,562,558	156
76,910,728	Derivative Assets and Liabilities - Futures					77,100,186	189

As at June 30, 2024, \$3,313,433 cash was deposited as margin for the futures contracts.

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 U.S. Broad Market Index Fund (the *Fund*) seeks to provide long-term growth through capital appreciation. The Fund is managed to obtain a return that approximates the performance of the Wilshire 5000 Total Market Index, which is intended to represent the broad U.S. equity market with a market value-weighted index of more than 5,000 U.S. securities.

Investment Strategies: The Fund uses passive management strategies to create a portfolio with characteristics similar to the Wilshire 5000 Total Market Index, allowing the Fund to obtain a return that approximates the performance of that index in Canadian dollars.

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".

CIBC U.S. Broad Market Index Fund

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
United States Equities	
Communication Services	7.7
Consumer Discretionary	10.5
Consumer Staples	5.7
Energy	3.9
Financials	13.1
Health Care	11.8
Industrials	9.3
Information Technology	26.0
Materials	2.2
Real Estate	2.9
Utilities	2.2
International Equities	
Australia	0.1
Bermuda	0.2
Ireland	1.3
Netherlands	0.1
United Kingdom	0.4
Short-Term Investments	2.3
Derivative Assets (Liabilities)	0.1
Other Assets, less Liabilities	0.2
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'	—	1.9
'AA'	1.6	—
'A'	—	0.1
Unrated	1.3	0.3
Total	2.9	2.3

Currency Risk

The tables that follow indicate the currencies to which the Fund had significant exposure as at June 30, 2024 and December 31, 2023, based on the market value of the Fund's financial instruments (including cash and cash equivalents) and the underlying principal amounts of forward foreign currency contracts, as applicable.

As at June 30, 2024

Currency (note 2n)	Total Currency Exposure* (\$'000s)	% of Net Assets
USD	2,197,996	100.0

* Amounts reflect the carrying value of monetary and non-monetary items (including the notional amount of forward foreign currency contracts, if any).

As at December 31, 2023

Currency (note 2n)	Total Currency Exposure* (\$'000s)	% of Net Assets
USD	1,764,559	99.9

* Amounts reflect the carrying value of monetary and non-monetary items (including the notional amount of forward foreign currency contracts, if any).

The table that follows indicates how net assets as at June 30, 2024 and December 31, 2023 would have decreased or increased had the Canadian dollar strengthened or weakened by 1% in relation to all foreign currencies. This analysis assumes that all other variables remain unchanged. In practice, the actual results may differ from this analysis and the difference could be material.

	June 30, 2024	December 31, 2023
Impact on Net Assets (\$'000s)	21,980	17,646

Interest Rate Risk

As at June 30, 2024 and December 31, 2023, the majority of the Fund's financial assets and liabilities are non-interest bearing and short-term in nature; accordingly, the Fund is not subject to significant amounts of risk due to fluctuations in the prevailing levels of market interest rates.

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
Wilshire 5000 Total Market Index	20,986	16,948

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				
Short-Term Investments	—	63,308	—	63,308
Equities	2,114,688	346	—	2,115,034
Derivative assets	189	—	—	189
Total Financial Assets	2,114,877	63,654	—	2,178,531

(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				
Short-Term Investments	—	39,752	—	39,752
Equities	1,720,495	3	—	1,720,498
Derivative assets	1,391	—	—	1,391
Total Financial Assets	1,721,886	39,755	—	1,761,641

(i) Quoted prices in active markets for identical assets

(ii) Significant other observable inputs

(iii) Significant unobservable inputs

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

CIBC U.S. Broad Market Index Fund

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.

	June 30, 2024	December 31, 2023
Fair value of assets transferred from Level 1 to Level 2 during the period (\$000s)	246	–

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

	June 30, 2024	December 31, 2023
Fair value of assets transferred from Level 2 to Level 1 during the period (\$000s)	–	230

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.

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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.

Notes to Financial Statements (unaudited)

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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