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SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F-HR
FORM 13F COVER PAGE

NOV 13 2006
10/12/06

Report for the Calendar Year or Quarter Ended: 03/31/06

Check here if Amendment []: Amendment Number: _____
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: CIBC World Markets CORP
Address: 425 Lexington Avenue, Third Floor
New York, NY 10017

13F File Number: 028-06918

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey D. Thibeault
Title: Chief Compliance Officer
Phone: 212-667-8352

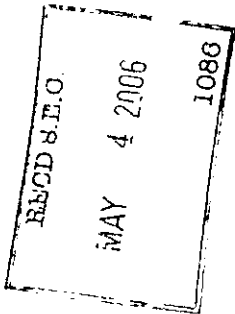
Signature, Place, and Date of Signing:

Jeffrey Thibeault NEW YORK, NY 05/03/06
[Signature] [City, State] [Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager: NONE



CONFIDENTIAL TREATMENT EXPIRES

PROCESSED

JAN 11 2007

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 71

Form 13F Information Table Value Total: \$ 162,480,871 (thousands)

List of Other Included Managers: NONE

<TABLE>

NAME OF ISSUES	TITLE OF CLASS	CUSIP NO	FAIR MARKET VALUE	SHARES OR PRINCIPAL AMOUNT	P/C	INVESTMENT DISCRETION (ITEM 6)			VOTING AUTHORITY (ITEM 7)			DATE MAR06 (ITEM 8)
						SHARES SOLE (A)	SHARES DEFINED (B)	SHARES OTHER (C)	SHARES SOLE (A)	SHARES SHARED (B)	SHARES NONE (C)	
ASM INTL NV	NOTE	00207DAG7	2,992,736	2745,000		0	0	0	2745,000	0	0	0
ADAPTEC INC	NOTE	00651FAG3	2,072,578	2384,000		0	0	0	2384,000	0	0	0
AFFYMETRIX INC	COM	00826T108	760,452	23,100		0	0	0	23,100	0	0	0
ALEXION PHARMACEUTICALS INC	NOTE	015351AF6	5,077,840	4000,000		0	0	0	4000,000	0	0	0
ALLOY INC	DBC	019855AB1	6,945,750	6615,000		0	0	0	6615,000	0	0	0
AMAZON COM INC	NOTE	023135AF3	1,848,180	1928,000		0	0	0	1928,000	0	0	0
AMYLIN PHARMACEUTICALS INC	NOTE	032346AB4	1,531,870	1000,000		0	0	0	1000,000	0	0	0
ANIXTER INTL INC	NOTE	035290AG0	290,476	400,000		0	0	0	400,000	0	0	0
APOGEN TECHNOLOGIES INC	DBC	03760AAK7	519,475	401,000		0	0	0	401,000	0	0	0
AVATAR HLDGS INC	NOTE	053494AF7	1,245,020	1000,000		0	0	0	1000,000	0	0	0
CV THERAPEUTICS INC	NOTE	126667AD6	2,302,924	2725,000		0	0	0	2725,000	0	0	0
CV THERAPEUTICS INC	NOTE	126667AF1	1,883,712	1371,000		0	0	0	1371,000	0	0	0
CV THERAPEUTICS INC	NOTE	126667AG9	904,324	855,000		0	0	0	855,000	0	0	0
CEPHALON INC	NOTE	156708AK5	10,695,670	9500,000		0	0	0	9500,000	0	0	0
COINMACH SVC CORP	UNIT	19259W107	816,000	50,000		0	0	0	50,000	0	0	0
COMMSCOPE INC	COM	203372107	5,023,490	176,201		0	0	0	176,201	0	0	0
CREDENCE SYS CORP	NOTE	225302AF5	856,503	913,000		0	0	0	913,000	0	0	0
CUBIST PHARMACEUTICALS INC	NOTE	229678AB3	485,000	500,000		0	0	0	500,000	0	0	0
CYMER INC	NOTE	232572AE7	5,274,552	5179,000		0	0	0	5179,000	0	0	0
CYTYC CORP	NOTE	232946AB9	2,306,889	2108,000		0	0	0	2108,000	0	0	0
DECODE GENETICS INC	NOTE	243586AB0	862,700	1000,000		0	0	0	1000,000	0	0	0
DIGITAL RIV INC	COM	253888104	854,668	19,625		0	0	0	19,625	0	0	0
EDO CORP	NOTE	281347AE4	825,652	750,000		0	0	0	750,000	0	0	0
EMCORE CORP	NOTE	290846AC8	4,661,014	3439,000		0	0	0	3439,000	0	0	0
FEI CO	NOTE	30241LAB5	1,438,587	1435,000		0	0	0	1435,000	0	0	0
FEI CO	NOTE	30241LAD1	357,901	391,000		0	0	0	391,000	0	0	0
FAIRFAX FINL HLDGS LTD	DBC	303901AL6	1,058,253	1225,000		0	0	0	1225,000	0	0	0
FINISAR	NOTE	31787AAC5	3,730,536	3594,000		0	0	0	3594,000	0	0	0
FREEMPORT-MCMORAN COPPER & GO	NOTE	35671DAK1	235,360	125,000		0	0	0	125,000	0	0	0
GATEWAY INC	NOTE	367626AD0	358,750	500,000		0	0	0	500,000	0	0	0

GENERAL MTRS CORP	DEB 370442717	262,395	15,000	15,000	0	0	0	0	0	15,000	0	0	0
GRAFTech INTL LTD	DBC 384313AB8	1,177,637	1580,000	1580,000	0	0	0	0	0	1580,000	0	0	0
HUNTSMAN CORP	PF 447011206	948,750	22,000	22,000	0	0	0	0	0	22,000	0	0	0
HUTCHINSON TECHNOLOGY INC	NOTE 44807AE6	208,753	188,000	188,000	0	0	0	0	0	188,000	0	0	0
HUTCHINSON TECHNOLOGY INC	NOTE 44807AF3	3,138,480	3000,000	3000,000	0	0	0	0	0	3000,000	0	0	0
INCO LTD	NOTE 453258AM7	2,721,348	2051,000	2051,000	0	0	0	0	0	2051,000	0	0	0
INCO LTD	DBC 453258AT2	7,675,605	4776,000	4776,000	0	0	0	0	0	4776,000	0	0	0
INCYTE CORP	NOTE 45337CAE2	3,494,880	4241,000	4241,000	0	0	0	0	0	4241,000	0	0	0
INTEGRA LIFESCIENCES HLDGS C	NOTE 457985208	621,621	15,180	15,180	0	0	0	0	0	15,180	0	0	0
INTERNATIONAL RECTIFIER CORP	NOTE 460254AE5	939,600	960,000	960,000	0	0	0	0	0	960,000	0	0	0
INVITROGEN CORP	NOTE 4618RAD2	2,231,750	2260,000	2260,000	0	0	0	0	0	2260,000	0	0	0
INVITROGEN CORP	NOTE 4618SRAJ9	3,198,562	2817,000	2817,000	0	0	0	0	0	2817,000	0	0	0
INVITROGEN CORP	NOTE 4618SRAJ2	3,679,902	3744,000	3744,000	0	0	0	0	0	3744,000	0	0	0
JUNIPER NETWORKS INC	COM 48203R104	1,194,375	62,500	62,500	0	0	0	0	0	62,500	0	0	0
KERZNER INTL LTD	NOTE 492520AB7	14,091,358	10444,000	10444,000	0	0	0	0	0	10444,000	0	0	0
KULICKE & SOFFA INDS INC	NOTE 501242AL5	1,571,302	1804,000	1804,000	0	0	0	0	0	1804,000	0	0	0
LSI LOGIC CORP	NOTE 502161AJ1	1,118,050	1000,000	1000,000	0	0	0	0	0	1000,000	0	0	0
LTX CORP	NOTE 502392AE3	521,380	524,000	524,000	0	0	0	0	0	524,000	0	0	0
LIFEPOINT HOSPITALS INC	COM 53219L109	577,094	18,580	18,580	0	0	0	0	0	18,580	0	0	0
LINCARE HLDGS INC	DBC 53279LAB6	1,059,644	1076,000	1076,000	0	0	0	0	0	1076,000	0	0	0
MAGNA ENTMT CORP	NOTE 55921IAC1	1,343,560	1354,000	1354,000	0	0	0	0	0	1354,000	0	0	0
PAGE: 2	FORM 13F	119,992,908											

MANAGER: CIBC WORLD MARKETS CORP. (ITEM 4) (ITEM 5) (ITEM 6) (ITEM 7) (ITEM 8) DATE MAR06

NAME OF ISSUES	TITLE OF CLASS	FAIR MARKET VALUE	SHARES OR PRINCIPAL AMOUNT	P/C	SHARES SOLE (A)	SHARES DEFINED (B)	SHARES OTHER (C)	MGR	SHARES SOLE (A)	SHARES SHARED (B)	SHARES NONE (C)
MANOR CARE INC NEW	NOTE 564055AK7	534,626	365,000		365,000	0	0	0	365,000	0	0
MEDAREX INC	COM 583916101	749,073	56,705		56,705	0	0	0	56,705	0	0
MILLENNIUM CHEMICALS INC	DBC 599030AB7	4,300,879	2690,000		2690,000	0	0	0	2690,000	0	0
ON SEMICONDUCTOR CORP	NOTE 682189AB1	5,057,466	5523,000		5523,000	0	0	0	5523,000	0	0
OPEN SOLUTIONS INC	NOTE 68371PAB8	284,020	480,000		480,000	0	0	0	480,000	0	0
PSS WORLD MED INC	COM 69366A100	2,169,802	112,600		112,600	0	0	0	112,600	0	0
PROTEIN DESIGN LABS INC	NOTE 74369LAD5	211,416	125,000		125,000	0	0	0	125,000	0	0
PROTEIN DESIGN LABS INC	NOTE 74369LAF0	3,274,521	2196,000		2196,000	0	0	0	2196,000	0	0
QUANTUM CORP	COM 747906204	1,397,627	374,699		374,699	0	0	0	374,699	0	0
RPM INTL INC	NOTE 749685AK9	279,000	520,000		520,000	0	0	0	520,000	0	0
SAFENET INC	COM 78645R107	575,136	21,769		21,769	0	0	0	21,769	0	0
SCIENTIFIC GAMES CORP	SDCV 80874PAD1	4,364,153	3402,000		3402,000	0	0	0	3402,000	0	0
SIRIUS SATELLITE RADIO INC	COM 82966U103	642,114	126,900		126,900	0	0	0	126,900	0	0
SKECHERS U S A INC	NOTE 830366AB1	2,377,420	2320,000		2320,000	0	0	0	2320,000	0	0
SYBASE INC	NOTE 871130AB6	5,480,193	5450,000		5450,000	0	0	0	5450,000	0	0
VEECO INSTRS INC DEL	NOTE 922417AB6	3,869,800	4000,000		4000,000	0	0	0	4000,000	0	0
WMS INDS INC	NOTE 929297AE9	3,444,558	2150,000		2150,000	0	0	0	2150,000	0	0
WATSON PHARMACEUTICALS INC	DBC 942683AC7	804,672	880,000		880,000	0	0	0	880,000	0	0
WEBMD CORP	NOTE 94769MAE5	2,418,179	2646,000		2646,000	0	0	0	2646,000	0	0
XM SATELLITE RADIO HLDGS INC	CL A 983759101	253,308	11,400		11,400	0	0	0	11,400	0	0
PAGE TOTAL	71	42,487,963									
GRAND TOTAL	71	162,480,871									

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