

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM 13F-HR  
FORM 13F COVER PAGE

Report for the calendar year or quarter ended: 12/31/06

Check here if Amendment ☐; Amendment Number:            is a restatement.  
This Amendment (check only one.): ☐ 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 Thibeault  
Title: Chief Compliance Officer  
Phone: 212-667-8352

Signature, Place, and Date of Signing:

Jeffrey Thibeault New York, NY 1/19/07  
[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

| No.  | Form 13F File Number | Name |
|------|----------------------|------|
| NONE |                      |      |

List of Other Managers Reporting for this Manager: NONE

<PAGE>

FORM 13F SUMMARY PAGE

Page 1



13F UNP  
8/8/07

NON-PUBLIC

CONFIDENTIAL TREATMENT EXPIRED



CONFIDENTIAL

### Report summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 77

Form 13F Information Table Value Total: \$ 150,095  
(thousand)

List of other Included Managers: NONE

| PAGE: 1                                             |      |           |        |          |          |   |   |          |   |   |   |   |
|-----------------------------------------------------|------|-----------|--------|----------|----------|---|---|----------|---|---|---|---|
| FORM 13F (COLUMN 1)                                 |      |           |        |          |          |   |   |          |   |   |   |   |
| NAME OF REPORTING MANAGER: CIBC WORLD MARKETS CORP. |      |           |        |          |          |   |   |          |   |   |   |   |
| (COLUMN 2) (COLUMN 3) (COLUMN 4) (COLUMN 5)         |      |           |        |          |          |   |   |          |   |   |   |   |
| INVESTMENT DISCRETION                               |      |           |        |          |          |   |   |          |   |   |   |   |
| (COLUMN 6)                                          |      |           |        |          |          |   |   |          |   |   |   |   |
| (COLUMN 7)                                          |      |           |        |          |          |   |   |          |   |   |   |   |
| DATE DEC06 (COLUMN 8)                               |      |           |        |          |          |   |   |          |   |   |   |   |
| VOTING AUTHORITY                                    |      |           |        |          |          |   |   |          |   |   |   |   |
| SHARES SHARED (B) SHARES NONE (C)                   |      |           |        |          |          |   |   |          |   |   |   |   |
| SHARES SOLE (A) MGR                                 |      |           |        |          |          |   |   |          |   |   |   |   |
| SHARES DEFINED (B) SHARES OTHER (C)                 |      |           |        |          |          |   |   |          |   |   |   |   |
| P/C                                                 |      |           |        |          |          |   |   |          |   |   |   |   |
| SHARES OR PRINCIPAL AMOUNT                          |      |           |        |          |          |   |   |          |   |   |   |   |
| FAIR MKT VALUE (\$X1000)                            |      |           |        |          |          |   |   |          |   |   |   |   |
| TITLE OF CLASS                                      |      |           |        |          |          |   |   |          |   |   |   |   |
| CUSIP NO                                            |      |           |        |          |          |   |   |          |   |   |   |   |
| NAME OF ISSUES                                      |      |           |        |          |          |   |   |          |   |   |   |   |
| AGCO CORP                                           | NOTE | 001084AL6 | 2,268  | 1500,000 | 1500,000 | 0 | 0 | 1500,000 | 0 | 0 | 0 | 0 |
| AGCO CORP                                           | NOTE | 001084AM4 | 2,213  | 2235,000 | 2235,000 | 0 | 0 | 2235,000 | 0 | 0 | 0 | 0 |
| ASM INTL NV                                         | NOTE | 00207DAG7 | 3,019  | 2642,000 | 2642,000 | 0 | 0 | 2642,000 | 0 | 0 | 0 | 0 |
| AFYMETRIX INC                                       | NOTE | 00826TAF5 | 1,808  | 1800,000 | 1800,000 | 0 | 0 | 1800,000 | 0 | 0 | 0 | 0 |
| ALBANY INTL CORP                                    | NOTE | 012348AC2 | 5,231  | 5500,000 | 5500,000 | 0 | 0 | 5500,000 | 0 | 0 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC                         | NOTE | 015351AF6 | 2,859  | 2000,000 | 2000,000 | 0 | 0 | 2000,000 | 0 | 0 | 0 | 0 |
| ALLIED WASTE INDS INC                               | SDCV | 019589AD2 | 3,865  | 4078,000 | 4078,000 | 0 | 0 | 4078,000 | 0 | 0 | 0 | 0 |
| AMERICAN MED SYS HLDGS INC                          | COM  | 02744M108 | 301    | 16,253   | 16,253   | 0 | 0 | 16,253   | 0 | 0 | 0 | 0 |
| AMERICAN TOWER CORP                                 | NOTE | 029912AK8 | 15,730 | 5111,000 | 5111,000 | 0 | 0 | 5111,000 | 0 | 0 | 0 | 0 |
| AMERICAN TOWER CORP                                 | NOTE | 029912AR3 | 3,351  | 1751,000 | 1751,000 | 0 | 0 | 1751,000 | 0 | 0 | 0 | 0 |
| ANIXTER INTL INC                                    | NOTE | 035290AG0 | 328    | 400,000  | 400,000  | 0 | 0 | 400,000  | 0 | 0 | 0 | 0 |
| AUDIODIGITAL LTD                                    | NOTE | 050732AB2 | 525    | 585,000  | 585,000  | 0 | 0 | 585,000  | 0 | 0 | 0 | 0 |
| AVATAR HLDGS INC                                    | NOTE | 053494AF7 | 1,543  | 1000,000 | 1000,000 | 0 | 0 | 1000,000 | 0 | 0 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC                            | NOTE | 034540AB5 | 1,449  | 1449,000 | 1449,000 | 0 | 0 | 1449,000 | 0 | 0 | 0 | 0 |
| CBIZ INC                                            | NOTE | 124805AB8 | 486    | 500,000  | 500,000  | 0 | 0 | 500,000  | 0 | 0 | 0 | 0 |
| CV THERAPEUTICS INC                                 | NOTE | 126667AD6 | 3,006  | 3600,000 | 3600,000 | 0 | 0 | 3600,000 | 0 | 0 | 0 | 0 |
| CV THERAPEUTICS INC                                 | NOTE | 126667AF1 | 2,534  | 2500,000 | 2500,000 | 0 | 0 | 2500,000 | 0 | 0 | 0 | 0 |
| CEPHALON INC                                        | NOTE | 136708AP4 | 2,643  | 1605,000 | 1605,000 | 0 | 0 | 1605,000 | 0 | 0 | 0 | 0 |
| COEUR D ALENE MINES CORP IDA                        | NOTE | 192108AQ1 | 1,860  | 1957,000 | 1957,000 | 0 | 0 | 1957,000 | 0 | 0 | 0 | 0 |
| COMMSCOPE INC                                       | COM  | 203372107 | 1,203  | 39,500   | 39,500   | 0 | 0 | 39,500   | 0 | 0 | 0 | 0 |
| CONSECO INC                                         | DBCV | 208464BH9 | 1,463  | 1483,000 | 1483,000 | 0 | 0 | 1483,000 | 0 | 0 | 0 | 0 |
| CUBIST PHARMACEUTICALS INC                          | COM  | 229678107 | 867    | 47,900   | 47,900   | 0 | 0 | 47,900   | 0 | 0 | 0 | 0 |
| CYMER INC                                           | NOTE | 232572AE7 | 1,564  | 1500,000 | 1500,000 | 0 | 0 | 1500,000 | 0 | 0 | 0 | 0 |
| DIGITAL RIV INC                                     | NOTE | 23388BAB0 | 2,426  | 1764,000 | 1764,000 | 0 | 0 | 1764,000 | 0 | 0 | 0 | 0 |
| DIODES INC                                          | NOTE | 254543AA9 | 3,345  | 3500,000 | 3500,000 | 0 | 0 | 3500,000 | 0 | 0 | 0 | 0 |
| EMCORE CORP                                         | NOTE | 290846AC8 | 2,134  | 2085,000 | 2085,000 | 0 | 0 | 2085,000 | 0 | 0 | 0 | 0 |
| FEI CO                                              | NOTE | 30241LAB5 | 2,696  | 2699,000 | 2699,000 | 0 | 0 | 2699,000 | 0 | 0 | 0 | 0 |
| FEI CO                                              | NOTE | 30241LAD1 | 431    | 391,000  | 391,000  | 0 | 0 | 391,000  | 0 | 0 | 0 | 0 |
| FAIR ISAAC CORP                                     | NOTE | 303250AD6 | 1,055  | 1000,000 | 1000,000 | 0 | 0 | 1000,000 | 0 | 0 | 0 | 0 |
| FINISAR                                             | NOTE | 31787AAC5 | 1,062  | 1060,000 | 1060,000 | 0 | 0 | 1060,000 | 0 | 0 | 0 | 0 |
| FORD MTR CO DEL                                     | COM  | 345370860 | 1,674  | 223,200  | 223,200  | 0 | 0 | 223,200  | 0 | 0 | 0 | 0 |
| GENZYME CORP                                        | NOTE | 372917AN4 | 2,613  | 2500,000 | 2500,000 | 0 | 0 | 2500,000 | 0 | 0 | 0 | 0 |
| GRAFTECH INTL LTD                                   | DBCV | 384313AB8 | 309    | 375,000  | 375,000  | 0 | 0 | 375,000  | 0 | 0 | 0 | 0 |
| HEADWATERS INC                                      | NOTE | 42210PAB8 | 2,036  | 1990,000 | 1990,000 | 0 | 0 | 1990,000 | 0 | 0 | 0 | 0 |
| HUMAN GENOME SCIENCES INC                           | NOTE | 444903AM0 | 672    | 689,000  | 689,000  | 0 | 0 | 689,000  | 0 | 0 | 0 | 0 |
| HUTCHINSON TECHNOLOGY INC                           | NOTE | 448407AE6 | 2,905  | 2983,000 | 2983,000 | 0 | 0 | 2983,000 | 0 | 0 | 0 | 0 |
| INCYTE CORP                                         | COM  | 45337C102 | 557    | 95,735   | 95,735   | 0 | 0 | 95,735   | 0 | 0 | 0 | 0 |
| INFORMATICA CORP                                    | NOTE | 45666QAB8 | 2,237  | 2250,000 | 2250,000 | 0 | 0 | 2250,000 | 0 | 0 | 0 | 0 |
| INTEGRA LIFESCIENCES HLDGS C                        | NOTE | 457985AD1 | 438    | 339,000  | 339,000  | 0 | 0 | 339,000  | 0 | 0 | 0 | 0 |
| INTEL CORP                                          | COM  | 458140100 | 330    | 16,300   | 16,300   | 0 | 0 | 16,300   | 0 | 0 | 0 | 0 |
| INTERMUNE INC                                       | NOTE | 45884XAC7 | 1,138  | 760,000  | 760,000  | 0 | 0 | 760,000  | 0 | 0 | 0 | 0 |

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|                            |      |           |        |          |   |   |          |   |   |
|----------------------------|------|-----------|--------|----------|---|---|----------|---|---|
| INVTITROGEN CORP           | COM  | 46185R100 | 1,531  | 27,095   | 0 | 0 | 27,095   | 0 | 0 |
| JDS UNIPHASE CORP          | NOTE | 46612JAB7 | 243    | 265,000  | 0 | 0 | 265,000  | 0 | 0 |
| KULICKE & SOFFA INDS INC   | NOTE | 50124ZAP6 | 642    | 695,000  | 0 | 0 | 695,000  | 0 | 0 |
| LEVEL 3 COMMUNICATIONS INC | COM  | 52729N100 | 252    | 44,967   | 0 | 0 | 44,967   | 0 | 0 |
| LYONDELL CHEMICAL CO       | COM  | 552078107 | 503    | 19,700   | 0 | 0 | 19,700   | 0 | 0 |
| MANOR CARE INC NEW         | NOTE | 564055AK7 | 560    | 365,000  | 0 | 0 | 365,000  | 0 | 0 |
| MEDAREX INC                | NOTE | 583916AG6 | 1,981  | 1545,000 | 0 | 0 | 1545,000 | 0 | 0 |
| NEKTAR THERAPEUTICS        | COM  | 640268108 | 461    | 30,300   | 0 | 0 | 30,300   | 0 | 0 |
| OMNICARE INC               | DBCV | 681904AL2 | 435    | 500,000  | 0 | 0 | 500,000  | 0 | 0 |
| ON SEMICONDUCTOR CORP      | NOTE | 682189AD7 | 281    | 220,000  | 0 | 0 | 220,000  | 0 | 0 |
| PAGE TOTAL                 |      |           | 95,063 |          |   |   |          |   |   |

PAGE: 2 FORM 13F NAME OF REPORTING MANAGER: CIBC WORLD MARKETS CORP. (COLUMN 1) (COLUMN 2) (COLUMN 3) (COLUMN 4) (COLUMN 5) (COLUMN 6) (COLUMN 7) (COLUMN 8) DATE DEC06

| NAME OF ISSUES               | TITLE OF CLASS | CUSIP NO  | FAIR MKT VALUE (\$1000) | SHARES OR PRINCIPAL AMOUNT | P/C | INVESTMENT DISCRETION (COLUMN 6) |                    |                  | VOTING AUTHORITY (COLUMN 7) |                   |                 |
|------------------------------|----------------|-----------|-------------------------|----------------------------|-----|----------------------------------|--------------------|------------------|-----------------------------|-------------------|-----------------|
|                              |                |           |                         |                            |     | SHARES SOLE (A)                  | SHARES DEFINED (B) | SHARES OTHER (C) | SHARES SOLE (A)             | SHARES SHARED (B) | SHARES NONE (C) |
| ON SEMICONDUCTOR CORP        | NOTE           | 682189AE5 | 3,657                   | 3714,000                   |     | 3714,000                         | 0                  | 0                | 3714,000                    | 0                 | 0               |
| OPENWAVE SYS INC             | NOTE           | 683718AC4 | 4,808                   | 5000,000                   |     | 5000,000                         | 0                  | 0                | 5000,000                    | 0                 | 0               |
| PMC-SIERRA INC               | COM            | 69344FI06 | 811                     | 121,192                    |     | 121,192                          | 0                  | 0                | 121,192                     | 0                 | 0               |
| PROTEIN DESIGN LABS INC      | NOTE           | 74369LAF0 | 2,781                   | 2640,000                   |     | 2640,000                         | 0                  | 0                | 2640,000                    | 0                 | 0               |
| QUANTUM CORP                 | NOTE           | 747906AE5 | 314                     | 345,000                    |     | 345,000                          | 0                  | 0                | 345,000                     | 0                 | 0               |
| RPM INTL INC                 | NOTE           | 749685AK9 | 2,499                   | 4195,000                   |     | 4195,000                         | 0                  | 0                | 4195,000                    | 0                 | 0               |
| RF MICRODEVICES INC          | NOTE           | 74994IAE0 | 2,131                   | 2030,000                   |     | 2030,000                         | 0                  | 0                | 2030,000                    | 0                 | 0               |
| RADISYS CORP                 | NOTE           | 750459AD1 | 242                     | 250,000                    |     | 250,000                          | 0                  | 0                | 250,000                     | 0                 | 0               |
| ROPER INDS INC NEW           | COM            | 776696106 | 687                     | 13,700                     |     | 13,700                           | 0                  | 0                | 13,700                      | 0                 | 0               |
| SCI SYS INC                  | NOTE           | 783890AF3 | 5,069                   | 5111,000                   |     | 5111,000                         | 0                  | 0                | 5111,000                    | 0                 | 0               |
| SANDISK CORP                 | NOTE           | 80004CAC5 | 3,590                   | 4078,000                   |     | 4078,000                         | 0                  | 0                | 4078,000                    | 0                 | 0               |
| SCIENTIFIC GAMES CORP        | SDCV           | 80874PAD1 | 511                     | 447,000                    |     | 447,000                          | 0                  | 0                | 447,000                     | 0                 | 0               |
| SHUFFLE MASTER INC           | NOTE           | 825549AB4 | 1,758                   | 1590,000                   |     | 1590,000                         | 0                  | 0                | 1590,000                    | 0                 | 0               |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 536                     | 151,731                    |     | 151,731                          | 0                  | 0                | 151,731                     | 0                 | 0               |
| SKECHERS U S A INC           | NOTE           | 830566AB1 | 595                     | 461,000                    |     | 461,000                          | 0                  | 0                | 461,000                     | 0                 | 0               |
| TRIQUINT SEMICONDUCTOR INC   | NOTE           | 89674KAB9 | 386                     | 390,000                    |     | 390,000                          | 0                  | 0                | 390,000                     | 0                 | 0               |
| TRIZEITTO GROUP INC          | NOTE           | 896882AB3 | 2,348                   | 1973,000                   |     | 1973,000                         | 0                  | 0                | 1973,000                    | 0                 | 0               |
| VALEANT PHARMACEUTICALS INTL | NOTE           | 91911XAB0 | 1,962                   | 1000,000                   |     | 1000,000                         | 0                  | 0                | 1000,000                    | 0                 | 0               |
| VEECO INSTRS INC DEL         | NOTE           | 922417AB6 | 1,107                   | 1139,000                   |     | 1139,000                         | 0                  | 0                | 1139,000                    | 0                 | 0               |
| VERTEX PHARMACEUTICALS INC   | NOTE           | 92532FAD2 | 236                     | 238,000                    |     | 238,000                          | 0                  | 0                | 238,000                     | 0                 | 0               |
| VERTEX PHARMACEUTICALS INC   | NOTE           | 92532FAF7 | 4,433                   | 1750,000                   |     | 1750,000                         | 0                  | 0                | 1750,000                    | 0                 | 0               |
| VISHAY INTERTECHNOLOGY INC   | NOTE           | 928298AF5 | 4,727                   | 4709,000                   |     | 4709,000                         | 0                  | 0                | 4709,000                    | 0                 | 0               |
| WMS INDS INC                 | NOTE           | 929297AE9 | 4,136                   | 2250,000                   |     | 2250,000                         | 0                  | 0                | 2250,000                    | 0                 | 0               |
| WATSON PHARMACEUTICALS INC   | DBCV           | 942683AC7 | 1,910                   | 2078,000                   |     | 2078,000                         | 0                  | 0                | 2078,000                    | 0                 | 0               |
| WEBMD CORP                   | NOTE           | 94769MAE5 | 4,544                   | 4703,000                   |     | 4703,000                         | 0                  | 0                | 4703,000                    | 0                 | 0               |
| WEBMD CORP                   | NOTE           | 94769MAGO | 254                     | 255,000                    |     | 255,000                          | 0                  | 0                | 255,000                     | 0                 | 0               |
| PAGE TOTAL                   |                |           | 55,032                  |                            |     |                                  |                    |                  |                             |                   |                 |
| GRAND TOTAL                  |                |           | 150,095                 |                            |     |                                  |                    |                  |                             |                   |                 |