

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-NT

Initial quarterly Form 13F notice report filed by institutional managers

Filing Date: **2004-08-12** | Period of Report: **2004-06-30**  
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FILER

**ROCKBAY CAPITAL ADVISORS INC**

CIK: **1276473** | IRS No.: **161628336** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
Type: **13F-NT** | Act: **34** | File No.: **028-10689** | Film No.: **04970204**

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

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

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: Rockbay Capital Advisors, Inc.  
Address: 600 Fifth Avenue, 24th Floor  
New York, NY 10020

Form 13F File Number: 28-10689

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: Atul Khanna  
Title: CEO  
Phone: 212-332-4220

Signature, Place, and Date of Signing:

/s/ Atul Khanna	New York, NY	8/12/04
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[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.)
- [X] 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 is reported in this report and a portion is reported by

other reporting manager(s).)

List of Other Managers Reporting for this Manager:

[If there are no entries in this list, omit this section.]

Form 13F File Number

Name

28- 10688

Rockbay Capital Management, LP