

SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

SCHEDULE 13G  
(Rule 13d-102)

INFORMATION TO BE INCLUDED IN STATEMENTS FILED PURSUANT  
TO RULES 13d-1(b), (c), AND (d) AND AMENDMENTS THERETO FILED  
PURSUANT TO RULE 13d-2(b)  
(Amendment No. 3)1

MFA Mortgage Investments, Inc.

(Name of Issuer)

Common Stock

(Title of Class of Securities)

55272X102

(CUSIP Number)

12/31/2003

(Date of Event Which Requires Filing of this Statement)

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

☒ Rule 13d-1(b)  
☐ Rule 13d-1(c)  
☐ Rule 13d-1(d)

1 The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter the disclosures provided in a prior cover page.

The information required in the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 (the "Act") or otherwise subject to the liabilities of that section of the Act, but shall be subject to all other provisions of the Act (however, see the Notes.)

(Continued on following pages)

Page 1 of 7 Pages

CUSIP No. 55272X102                      Schedule 13G                      Page 2 of 7 Pages

1. NAMES OF REPORTING PERSONS  
I.R.S. IDENTIFICATION NO. OF ABOVE PERSONS (ENTITIES ONLY)  
Wellington Management Company, LLP  
04-2683227

2. CHECK THE APPROPRIATE BOX IF THE MEMBER OF A GROUP\*  
(a) ☐  
(b) ☐

3. SEC USE ONLY

4. CITIZENSHIP OR PLACE OF ORGANIZATION  
Massachusetts

5. SOLE VOTING POWER  
NUMBER OF 0  
SHARES  
BENEFICIALLY 6. SHARED VOTING POWER  
OWNED BY 1,288,400  
EACH  
REPORTING 7. SOLE DISPOTIVE POWER  
PERSON 0  
WITH

8. SHARED DISPOITIVE POWER  
2,449,200

9. AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON  
2,449,200

10. CHECK BOX IF AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN  
SHARES\* ☐

11. PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW 9  
4.091%

12. TYPE OF REPORTING PERSON  
HC,IA

CUSIP No. 55272X102

Schedule 13G

Page 3 of 7 Pages

Item 1(a). Name of Issuer:

MFA Mortgage Investments, Inc.

Item 1(b). Address of Issuer's Principal Executive Offices:

350 Park Avenue, Floor 21  
New York, NY 10022

Item 2(a). Name of Person Filing:

Wellington Management Company, LLP('WMC')

Item 2(b). Address of Principal Business Office or, if None,  
Residence:

75 State St  
Boston, MA 02109

Item 2(c). Citizenship:

Massachusetts

Item 2(d). Title of Class of Securities:

Common Stock

Item 2(e). CUSIP Number:

55272X102

Item 3. If This Statement is Filed Pursuant to Rule 13d-1(b), or  
13d-2(b) or (c), Check Whether the Person Filing is a:

- (a) ☐ Broker or dealer registered under Section 15 of the Act.
- (b) ☐ Bank as defined in Section 3(a)(6) of the Act.
- (c) ☐ Insurance Company as defined in Section 3(a)(19) of  
the Act.

CUSIP No. 55272X102

Schedule 13G

Page 4 of 7 Pages

(d) ☐ Investment Company registered under Section 8 of the  
Investment Company Act.

(e) ☒ An investment adviser in accordance with  
Rule 13d-1(b)(1)(ii)(E);

(f) ☐ An employee benefit plan or endowment fund in accordance  
with Rule 13d-1(b)(1)(ii)(F);

(g) ☒ A parent holding company or control person in accordance  
with Rule 13d-1(b)(1)(ii)(G); see item 7;

(h) ☐ A savings association as defined in Section 3(b) of the  
Federal Deposit Insurance Act;

(i) ☐ A church plan that is excluded from the definition of an  
investment company under Section 3(c)(14) of the  
Investment Company Act;

(j) ☐ Group, in accordance with Rule 13d-1(b)(1)(ii)(J).

If this statement is filed pursuant to Rule 13d-1(c),  
check this box [ ]

Item 4. Ownership.  
Provide the following information regarding the aggregate  
number and percentage of the class of securities of the issuer  
identified in Item 1.

(a) Amount Beneficially Owned: WMC, in its capacity as  
investment adviser, may be deemed to beneficially own  
2,449,200 shares of the Issuer which are held of  
record by clients of WMC.

(b) Percent of Class: 4.091%

(c) Number of shares as to which such person has:

(i)	sole power to vote or to direct the vote	0
		-----
(ii)	shared power to vote or to direct the vote	1,288,400
		-----
(iii)	sole power to dispose or to direct the disposition of	0
		-----
(iv)	shared power to dispose or to direct the disposition of	2,449,200
		-----

CUSIP No. 55272X102                      Schedule 13G                      Page 5 of 7 Pages  
-----

Item 5. Ownership of Five Percent or Less of Class.  
If this statement is being filed to report the fact that as of the  
date hereof the reporting person has ceased to be the beneficial  
owner of more than five percent of the class of securities, check  
the following

[X]

Item 6. Ownership of More than Five Percent on Behalf of Another  
Person.

The securities as to which this Schedule is filed by  
WMC, in its capacity as investment adviser, are  
owned of record by clients of WMC. Those clients  
have the right to receive, or the power to direct the receipt  
of, dividends from, or the proceeds from the sale of, such  
securities. No such client is known to have such right or  
power with respect to more than five percent of this class of  
securities, except as follows:

Not Applicable

Item 7. Identification and Classification of the Subsidiary Which  
Acquired the Security Being Reported on by the Parent Holding  
Company.

See Exhibit A

Item 8. Identification and Classification of Members of the Group.

Not Applicable. This schedule is not being filed pursuant to  
Rule 13d-1(b)(1)(ii)(J) or Rule 13d-1(d).

Item 9. Notice of Dissolution of Group.

Not Applicable

Item 10. Certification.  
-----

(a) The following certification shall be included if the statement  
is filed pursuant to Rule 13d-1(b):

"By signing below I certify that, to the best of my knowledge  
and belief, the securities referred to above were acquired  
and are held in the ordinary course of business and were not  
acquired and are not held for the purpose of or with the

CUSIP No. 55272X102                      Schedule 13G                      Page 6 of 7 Pages  
-----

effect of changing or influencing the control of the issuer of the securities and were not acquired and are not held in connection with or as a participant in any transaction having that purpose or effect. "

SIGNATURE

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

By: --//Brian P. Hillery//--

-----  
Name: Brian P. Hillery  
Title: Vice President  
Date: February 13, 2004

\*Signed pursuant to a Power of Attorney dated January 17, 2002 and filed with the SEC on February 5, 2002.

CUSIP No. 55272X102

-----

Schedule 13G

-----

Page 7 of 7 Pages

Exhibit A

Pursuant to the instructions in Item 7 of this Schedule 13G, the identity and the Item 3 classification of the relevant subsidiary are: Wellington Trust Company, NA, 75 State Street, Boston MA 02109, a wholly-owned subsidiary of Wellington Management Company, LLP and a bank as defined in Section 3(a)(6) of the Securities Exchange Act of 1934.