

OMB APPROVAL	
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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person * LEHMAN BROTHERS HOLDINGS INC <hr/> (Last) (First) (Middle) 745 SEVENTH AVENUE <hr/> (Street) NEW YORK NY 10019 <hr/> (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) 10/23/2007	3. Issuer Name and Ticker or Trading Symbol Vanguard Natural Resources, LLC [VNR]	
		4. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director <input checked="" type="checkbox"/> 10% Owner Officer (give title below) Other (specify below)	5. If Amendment, Date of Original Filed (Month/Day/Year) <hr/> 6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person <input type="checkbox"/> Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Beneficially Owned			
1. Title of Security (Instr. 4)	2. Amount of Securities Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
Common Units	1,145,000	I	By Lehman Brothers MLP Opportunity Fund LP

Table II - Derivative Securities Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares ^M			

Explanation of Responses:

Remarks:
Joint Filer Information Title of Derivative Securities: Common Stock Issuer: Vanguard Natural Resources, LLC (VNR) Designated Filer: Lehman Brothers Holdings Inc. 745 Seventh Avenue New York, NY 10019 Other Joint Filer Information: Lehman Brothers MLP Opportunity Associates LLC, 399 Park Avenue New York, NY 10022, a Delaware limited liability company, a direct wholly-owned subsidiary of the Reporting Person, Lehman Brothers MLP Opportunity Associates LP, 399 Park Avenue New York, NY 10022, a Delaware limited partnership, a direct wholly-owned subsidiary of Lehman Brothers MLP Opportunity Associates LLC and general partner of Lehman Brothers MLP Opportunity Fund LP, Lehman Brothers MLP Opportunity Fund LP, 399 Park Avenue New York, NY 10022, a Delaware limited partnership.

/s/ Barrett S. DiPaolo 10/23/2007
 ** Signature of Reporting Date
 Person

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

* If the form is filed by more than one reporting person, see Instruction 5(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.