

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

|  |   |  |
|--|---|--|
| 1. Name and Address of Reporting Person*<br><u>TREU JESSE I</u><br><br>(Last) (First) (Middle)<br><u>C/O DOMAIN ASSOCIATES, LLC</u><br><u>ONE PALMER SQUARE</u><br><br>(Street)<br><u>PRINCETON NJ 08542</u><br><br>(City) (State) (Zip) | 2. Issuer Name and Ticker or Trading Symbol<br><u>Aldeyra Therapeutics, Inc. [ ALDX ]</u> | 5. Relationship of Reporting Person(s) to Issuer<br>(Check all applicable)<br><input checked="" type="checkbox"/> Director 10% Owner<br>Officer (give title below) Other (specify below) |
|  | 3. Date of Earliest Transaction (Month/Day/Year)<br><u>06/07/2018</u>                     |  |
| 4. If Amendment, Date of Original Filed (Month/Day/Year)   |   |  |

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) |   | 4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5) |            |       | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|------------|-------|---|--|---|
|                                 |                                      |  | Code                           | V | Amount  | (A) or (D) | Price |   |  |   |

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) |     | 6. Date Exercisable and Expiration Date (Month/Day/Year) |                 | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |       |
|--|--|--------------------------------------|--|--------------------------------|--|-----|--|-----------------|---|--|--|---|--|-------|
|  |  |                                      |  |                                | (A)  | (D) | Date Exercisable   | Expiration Date |   |  |  |   |  | Title |
| Stock Option (right to buy)                | \$8.35   | 06/07/2018                           |  | A                              | 15,526   |     | 06/07/2019 <sup>(1)</sup>                                | 06/06/2028      | Common Stock  | 15,526                                     | \$0  | 15,526  | D  |       |
| Stock Option (right to buy)                | \$8.35   | 06/07/2018                           |  | A                              | 1,354  |     | 06/07/2019 <sup>(2)</sup>                                | 06/06/2028      | Common Stock  | 1,354                                      | \$0  | 1,354   | D  |       |
| Stock Option (right to buy)                | \$8.35   | 06/07/2018                           |  | A                              | 1,444  |     | 06/07/2019 <sup>(3)</sup>                                | 06/06/2028      | Common Stock  | 1,444                                      | \$0  | 1,444   | D  |       |

**Explanation of Responses:**

- The option is exercisable in full on the one-year anniversary of the grant date, subject to the Reporting Person's continuous service to the Issuer as a member of the Board of Directors through such vesting date.
- The option is exercisable in full on the one-year anniversary of the grant date, subject to the Reporting Person's continuous service to the Issuer as a member of the Audit Committee of the Board of Directors through such vesting date.
- The option is exercisable in full on the one-year anniversary of the grant date, subject to the Reporting Person's continuous service to the Issuer as the chairman of the Nominating and Corporate Governance Committee of the Board of Directors through such vesting date.

**Remarks:**

/s/ Lisa A. Kraeutler, Attorney-in-Fact 06/11/2018

\*\* Signature of Reporting Person Date

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 4 (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.