| SEC Form 4 FORM 4 | UNITE |) STAT | ES S | SECURITIES | S ANI |) E) | CHANG | SE CO | OMMIS | SION | | | | |
|---|------------------------|-----------------------------------|--|---|---|------|------------------------------------|---------------|--|--|-------------------------------|---|------------|--|
| | Washington, D.C. 20549 | | | | | | | | OMB APPROVAL | | | | | |
| Section 16. Form 4 or Form 5 obligations may continue. See | | | IT OF CHANGES IN BENEFICIAL OWNE pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940 | | | | | | | CMB Number: 3235-0287 Estimated average burden hours per response: 0.5 | | | | |
| 1. Name and Address of Reporting Person <u>Walker Neal</u> | 1* | | | | | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director 10% Owner | | | | | |
| (Last) (First) (Middle) C/O ALDEYRA THERAPEUTICS, INC. | | | 3. Date of Earliest Transaction (Month/Day/Year) 06/30/2023 | | | | | | | Officer (give below) | e title Other (specify below) | | | |
| C/O ALDEYRA THERAPEUTICS, INC. 131 HARTWELL AVENUE | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | 6. Indi Line) X | · · | | | | |
| Street) LEXINGTON MA 02421 | | | | | | | | | | Form filed by More than One Reporting Person | | | | |
| (City) (State) | (Zip) | | Rule 10b5-1(c) Transaction Indication Check this box to indicate that a transaction was made pursuant to a contract, instruction or written plan that is intended to satisfy the affirmative defense conditions of Rule 10b5-1(c). See Instruction 10. | | | | | | | | | | | |
| Tat | ole I - Nor | n-Derivat | tive S | ecurities Acq | uired, | Disp | osed of, o | r Ben | eficially | Owned | | | | |
| Date | | 2. Transact Date (Month/Day | | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) | | 4. Securities Disposed Of 5) | | | 5. Amount of Securities Beneficially Owned Follow Reported | | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Ownership | |
| | | | | | Code | v | Amount | (A) or (D) | Price | Transaction(s | | | (Instr. 4) | |

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) 6. Date Exercisable and Expiration Date (Month/Day/Year) 1. Title of Derivative 3. Transaction Date 3A. Deemed Execution Date, 8. Price of Derivative 11. Nature 5. Number 7. Title and 9. Number of 10. Conversion Transaction derivative ٨f Amount of Ownership of Indirect Security (Instr. 3) or Exercise Price of (Month/Day/Year) if any (Month/Day/Year) Code (Instr. 8) Derivative Securities Security (Instr. 5) Securities Beneficially Form: Direct (D) Beneficial Underlying Derivative Security Ownership Securities Acquired Derivative Owned or Indirect (Instr. 4) (A) or Disposed (Instr. 3 and 4) Following Reported (I) (Instr. 4) Security of (D) (Instr. 3, 4 and 5) Transaction(s) (Instr. 4) Amount or Number Date Exercisable Expiration Date of Shares Code v (A) (D) Title Stock Option (Right to Common Stock \$<mark>8.39</mark> 06/30/2023 A 21,222 (1) 06/29/2033 21,222 \$<mark>0</mark> 21,222 D Buy) Stock Option Common 06/30/2023 915 \$8.39 915 06/29/2033 915 D Α (2)\$<mark>0</mark> (Right to Stock Buv)

Explanation of Responses:

1. Exercisable with respect to 100% of the shares on the one-year anniversary of the grant date, provided that the Reporting Person provides continuous service as a member of the Board of Directors of the Issuer through the applicable vesting date.

2. Exercisable with respect to 100% of the shares on the one-year anniversary of the grant date, provided that the Reporting Person provides continuous service as a member of the Compensation Committee of the Board of Directors of the Issuer through the applicable vesting date.

<u>/s/ Neal Walker</u> 07/05/2023

** Signature of Reporting Person Date

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

 \star 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.