

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

| OMB APPROVAL             |                     |
|--------------------------|---------------------|
| OMB Number:              | 3235-0287           |
| Estimated average burden | hours per response: |
|                          | 0.5                 |

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

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>Domain Partners VI, L.P.</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><br>Director <input checked="" type="checkbox"/> 10% Owner<br><br>Officer (give title below) Other (specify below) |
|  | 3. Date of Earliest Transaction (Month/Day/Year)<br><u>05/01/2014</u>                     |  |
|  | 4. If Amendment, Date of Original Filed (Month/Day/Year)                                  |  |
| 6. Individual or Joint/Group Filing (Check Applicable Line)<br><br><input checked="" type="checkbox"/> Form filed by One Reporting Person<br><input type="checkbox"/> Form filed by More than One Reporting Person                                   |   |  |

**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              |   |  |   |
| Common Stock                    | 05/01/2014                           |  | C                              |   | 1,909,113   | A          | \$0 <sup>(4)</sup> | 1,909,113   | D <sup>(1)(2)(3)</sup>                                   |   |
| Common Stock                    | 05/01/2014                           |  | M                              |   | 60,576  | A          | \$5.16             | 1,969,689   | D <sup>(1)(2)(3)</sup>                                   |   |
| Common Stock                    | 05/01/2014                           |  | F                              |   | 39,063  | D          | \$8                | 1,930,626   | D <sup>(1)(2)(3)</sup>                                   |   |
| Common Stock                    | 05/01/2014                           |  | M                              |   | 60,576  | A          | \$5.16             | 1,991,202   | D <sup>(1)(2)(3)</sup>                                   |   |
| Common Stock                    | 05/01/2014                           |  | F                              |   | 39,063  | D          | \$8                | 1,952,139   | D <sup>(1)(2)(3)</sup>                                   |   |

**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) |
|---|--|--------------------------------------|--|--------------------------------|---|--|-----|--|-----------------|---|----------------------------|--|--|---|--|
|   |  |                                      |  | Code                           | V | (A)  | (D) | Date Exercisable   | Expiration Date | Title   | Amount or Number of Shares |  |  |   |  |
| Series A Preferred Stock                        | (4)  | 05/01/2014                           |  | C                              |   | 486,316  |     | (4)  | (4)             | Common Stock  | 1,153,850                  | \$0  | 0  | D <sup>(1)(2)(3)</sup>                                    |  |
| Series B Preferred Stock                        | (4)  | 05/01/2014                           |  | C                              |   | 755,263  |     | (4)  | (4)             | Common Stock  | 755,263                    | \$0  | 0  | D <sup>(1)(2)(3)</sup>                                    |  |
| Series B Preferred Stock Warrant (Right to Buy) | \$5.16   | 05/01/2014                           |  | M                              |   | 60,576   |     | (4)(5)   | 12/20/2017      | Common Stock <sup>(4)(5)</sup>  | 60,576                     | \$0  | 0  | D <sup>(1)(2)(3)</sup>                                    |  |
| Series B Preferred Stock Warrant (Right to Buy) | \$5.16   | 05/01/2014                           |  | M                              |   | 60,576   |     | (4)(5)   | 08/14/2018      | Common Stock <sup>(4)(5)</sup>  | 60,576                     | \$0  | 0  | D <sup>(1)(2)(3)</sup>                                    |  |

1. Name and Address of Reporting Person\*  
Domain Partners VI, L.P.  
  
 (Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE  
  
 (Street)  
PRINCETON NJ 08542  
  
 (City) (State) (Zip)

1. Name and Address of Reporting Person\*  
BLAIR JAMES C

(Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE

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(Street)  
PRINCETON NJ 08542

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(City) (State) (Zip)

1. Name and Address of Reporting Person\*

DOVEY BRIAN H

(Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE

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(Street)  
PRINCETON NJ 08542

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(City) (State) (Zip)

1. Name and Address of Reporting Person\*

TREU JESSE I

(Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE

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(Street)  
PRINCETON NJ 08542

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(City) (State) (Zip)

1. Name and Address of Reporting Person\*

SCHOEMAKER KATHLEEN K

(Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE

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(Street)  
PRINCETON NJ 08542

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(City) (State) (Zip)

1. Name and Address of Reporting Person\*

VITULLO NICOLE

(Last) (First) (Middle)  
C/O DOMAIN ASSOCIATES, LLC  
ONE PALMER SQUARE

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(Street)  
PRINCETON NJ 08542

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(City) (State) (Zip)

**Explanation of Responses:**

1. The securities reported as directly beneficially owned by the designated Reporting Person may be deemed to be indirectly beneficially owned by each of the Reporting Owners listed below, each of whom is a managing member of One Palmer Square Associates VI, LLC, the sole general partner of the designated Reporting Person. Pursuant to Instruction 4(b)(iv) of Form 4, each such individual has elected to report as indirectly beneficially owned the entire number of securities owned by the designated Reporting Person, however each of them disclaims beneficial ownership of any securities, and any proceeds thereof, that exceed his or her pecuniary interest therein and/or that are not actually distributed to him or her.
2. As managing members of Domain Associates, LLC, each Reporting Owner listed below may also be deemed to indirectly beneficially own 10,358 shares of Common Stock held by Domain Associates, LLC.
3. As managing members of the sole general partner of DP VI Associates, L.P., each Reporting Owner listed below may also be deemed to indirectly beneficially own the securities of the Issuer held by DP VI Associates, L.P., as reported on a Form 4 for DP VI Associates, L.P. filed on the same date as this Form 4.
4. All outstanding shares of the Issuer's preferred stock automatically converted into Common Stock immediately following declaration of effectiveness of the Issuer's Registration Statement for no additional consideration. Each share of Series A Preferred Stock converted into shares of Common Stock on a 2.3726-for-1 basis and each share of Series B Preferred Stock automatically converted into shares of Common Stock on a 1-for-1 basis.
5. All outstanding warrants were net exercised for shares of the Issuer's Series B Preferred Stock and subsequently automatically converted into Common Stock following declaration of effectiveness of the Issuer's Registration Statement for no additional consideration. Each share of Series B Preferred Stock automatically converted into shares of Common Stock on a 1-for-1 basis.

**Remarks:**

/s/ Kathleen K. Schoemaker, as 05/02/2014  
Managing Member of One  
Palmer Square Associates VI,  
LLC, the general partner of  
Domain Partners VI, L.P.,

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.**