FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

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
Le-Quoc Alexis

2. Issuer Name and Ticker or Trading Symbol
Datadog, Inc. [DDOG]

3. Date of Earliest Transaction (Month/Day/Year)
10/03/2023

4. If Amendment, Date of Original Filed (Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer
X Director
X Officer (give title below)
Chief Technology Officer

6. Individual or Joint/Group Filing (Check Applicable Line)
X Form filed by One Reporting Person
Form filed by More than One Reporting Person

Rule 16b-5(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 16b-5(c). See instruction 10.

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

<table>
<thead>
<tr>
<th>1. Title of Security (Instr. 3)</th>
<th>2. Transaction Date (Month/Day/Year)</th>
<th>3A. Deemed Execution Date, if any (Month/Day/Year)</th>
<th>3B. Transaction Code (Instr. 8)</th>
<th>4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)</th>
<th>5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)</th>
<th>6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)</th>
<th>7. Nature of Transaction (Instr. 4)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>C(1)</td>
<td>A</td>
<td>$0.3067</td>
<td>332,475</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>S(1)</td>
<td>D</td>
<td>$86.8742(2)</td>
<td>301,515</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>S(2)</td>
<td>D</td>
<td>$10.137</td>
<td>267,993</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>S(2)</td>
<td>D</td>
<td>$86.8742(2)</td>
<td>267,993</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>S(2)</td>
<td>D</td>
<td>$89.9063(3)</td>
<td>263,839</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class A Common Stock</td>
<td>10/03/2023</td>
<td>S(2)</td>
<td>D</td>
<td>$90.6586(4)</td>
<td>263,839</td>
<td>D</td>
<td></td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>1. Title of Derivative Security (Instr. 3)</th>
<th>2. Conversion or Exercise Price of Derivative Security</th>
<th>3. Transaction Date (Month/Day/Year)</th>
<th>4. Transaction Code (Instr. 8)</th>
<th>5. Number of Derivative Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)</th>
<th>6. Date Exercisable (Instr. 3, 4 and 5)</th>
<th>7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)</th>
<th>8. Price of Derivative Security (Instr. 5)</th>
<th>9. Number of Derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)</th>
<th>10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)</th>
<th>11. Nature of Indirect Beneficial Ownership (Instr. 4)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Stock Option (Right to Buy)</td>
<td>$0.3067</td>
<td>10/03/2023</td>
<td>M</td>
<td>125,200</td>
<td>10/27/2025</td>
<td>Class B Common Stock</td>
<td>$0.00</td>
<td>3,004,800</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class B Common Stock</td>
<td>(1)</td>
<td>10/03/2023</td>
<td>M</td>
<td>125,200</td>
<td>10/27/2025</td>
<td>Class B Common Stock</td>
<td>$0.00</td>
<td>717,396</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class B Common Stock</td>
<td>(1)</td>
<td>10/03/2023</td>
<td>C(1)</td>
<td>71,364</td>
<td>10/27/2025</td>
<td>Class B Common Stock</td>
<td>$0.00</td>
<td>646,032</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>Class B Common Stock</td>
<td>(1)</td>
<td>10/03/2023</td>
<td>(1)</td>
<td>(1)</td>
<td>(1)</td>
<td>Class B Common Stock</td>
<td>$0.00</td>
<td>(1)</td>
<td>I</td>
<td>By Trust(5)</td>
</tr>
</tbody>
</table>

Explanation of Responses:
1. Each share of Class B Common Stock is convertible into an equal number of shares of Class A Common Stock at any time, at the holder's election, and has no expiration date. Each share of Class B Common Stock will convert automatically into one share of Class A Common Stock upon the earliest of: (i) any transfer, whether or not for value, except for certain "Permitted Transfers" as defined in the Issuer's amended and restated certificate of incorporation, (ii) the nine-month anniversary of the death of the Reporting Person in the case of shares held directly or in a trustee capacity, and (iii) the tenth anniversary of the Issuer’s initial public offering of its Class A Common Stock.

2. Shares sold pursuant to a 10b5-1 trading plan adopted on September 15, 2022.

3. Price reported is a weighted-average sales price. The shares were sold at prices ranging from $86.44 to $87.43. The Reporting Person will provide upon request to the SEC, the Issuer or security holder of the Issuer, full information regarding the number of shares sold at each separate price.

4. Price reported is a weighted-average sales price. The shares were sold at prices ranging from $87.97 to $90.43. The Reporting Person will provide upon request to the SEC, the Issuer or security holder of the Issuer, full information regarding the number of shares sold at each separate price.

5. Price reported is a weighted-average sales price. The shares were sold at prices ranging from $88.83 to $90.83. The Reporting Person will provide upon request to the SEC, the Issuer or security holder of the Issuer, full information regarding the number of shares sold at each separate price.

6. Price reported is a weighted-average sales price. The shares were sold at prices ranging from $90.43 to $90.47. The Reporting Person will provide upon request to the SEC, the Issuer or security holder of the Issuer, full information regarding the number of shares sold at each separate price.

7. Price reported is a weighted-average sales price. The shares were sold at prices ranging from $89.46 to $90.47. The Reporting Person will provide upon request to the SEC, the Issuer or security holder of the Issuer, full information regarding the number of shares sold at each separate price.

8. Option is fully vested and exercisable.

9. Shares are held by the Alexis Le-Quoc Revocable Trust.

Remarks:
* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

Note: This Form is filed by One Reporting Person.

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

** Signature of Reporting Person

Alexis Le-Quoc, by /s/ Ron A. Meegay, Attorney-in-Fact

10/05/2023