

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

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

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

1. Name and Address of Reporting Person* <u>Callahan Michael James</u>			2. Issuer Name and Ticker or Trading Symbol <u>Datadog, Inc. [DDOG]</u>			5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input checked="" type="checkbox"/> Director 10% Owner Officer (give title below) Other (specify below)		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <u>06/10/2021</u>			6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person		
C/O DATADOG, INC. 620 8TH AVENUE, 45TH FLOOR			4. If Amendment, Date of Original Filed (Month/Day/Year)					
(Street) NEW YORK NY 10018								
(City) (State) (Zip)								

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			
Class A Common Stock	06/10/2021		A		2,116 ⁽¹⁾	A	\$0.00	4,417	D	
Class A Common Stock	05/27/2021		G	V	250	D	\$0.00	13,908	I	By Trust ⁽²⁾
Class A Common Stock								20,000	I	By GRAT ⁽³⁾

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					
Class B Common Stock	(4)							(4)	(4)	Class A Common Stock	24,992	24,992 ⁽⁵⁾	I	By Trust ⁽²⁾
Class B Common Stock	(4)							(4)	(4)	Class A Common Stock	67,504	67,504 ⁽⁵⁾	I	By GRAT ⁽³⁾
Class B Common Stock	(4)							(4)	(4)	Class A Common Stock	87,504	87,504 ⁽⁵⁾	I	By GRAT ⁽⁶⁾
Class B Common Stock	(4)							(4)	(4)	Class A Common Stock	357,606	357,606	D	

Explanation of Responses:

- Represents the number of shares underlying Restricted Stock Units ("RSUs") granted pursuant to the Issuer's non-employee director compensation policy. Each RSU represents a contingent right to receive one share of Issuer's Class A common stock. The RSUs vest on the earlier of (A) the Company's next annual meeting of stockholders and (B) June 10, 2022, in each case, subject to the Reporting Person's continuous service to the Issuer through the vesting date.
- The Shares are held by The Callahan-Thernstrom Family Trust, of which Reporting Person is Trustee.
- Shares are held by The Michael Callahan Grantor Retained Annuity Trust, of which Reporting Person is Trustee.
- Each share of Class B Common Stock is convertible at any time at the option of the Reporting Person into one share of Class A Common Stock 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 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.
- Reflects exempt annuity payments of 12,496 shares from each of The Michael Callahan Grantor Retained Annuity Trust and The Melanie Thernstrom Grantor Retained Annuity Trust to The Callahan-Thernstrom Family Trust on December 4, 2020.
- Shares are held directly by The Melanie Thernstrom Grantor Retained Annuity Trust, of which Reporting Person's spouse is Trustee.

Remarks:

Michael James Callahan, by /s/ Ron A. Metzger, Attorney-in-Fact 06/14/2021

** 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.

