FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington,	D.C.	20549
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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

l	OMB APPRO	VAL
l	OMB Number:	3235-0287
l	Estimated average burde	en
l	hours per response:	0.5

GRAT<sup>(9)</sup>

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4,417

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 Re Callahan Michael			2. Issuer Name <b>and</b> T <u>Datadog, Inc.</u> [			ng Symbol		ationship of Reportin k all applicable) Director	g Person(s) to Issuer 10% Owner Other (specify below)		
(Last) (First) C/O DATADOG, INC.	`		3. Date of Earliest Tra 11/05/2021	ansactio	n (Mo	nth/Day/Year)		Officer (give title below)			
620 8TH AVENUE, 45  (Street)  NEW YORK NY	10018		4. If Amendment, Date of Original Filed (Month/Day/Year)						idual or Joint/Group Filing (Check Applicable  Form filed by One Reporting Person  Form filed by More than One Reporting		
(City) (State	e) (Zip)							Person			
	Table I -	Non-Derivat	tive Securities A	Acquir	ed, I	Disposed (	of, or I	Beneficially	Owned		
1. Title of Security (Instr. 3)		2. Transaction Date (Month/Day/Yea	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)		4. Securities Of (D) (Instr.	Acquired 3, 4 and !	(A) or Disposed 5)	5. Amount of Securities Beneficially Owned Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership
				Code	v	Amount	(A) or (D)	Price	Reported Transaction(s) (Instr. 3 and 4)		(Instr. 4)
Class A Common Stock	•	11/05/2021		C <sup>(1)</sup>		10,000	A	\$0.00	13,908	I	By Trust <sup>(2)</sup>
Class A Common Stock	•	11/05/2021		S <sup>(3)</sup>		1,100	D	\$185.3266 <sup>(4)</sup>	12,808	I	By Trust <sup>(2)</sup>
Class A Common Stock		11/05/2021		S <sup>(3)</sup>		1,700	D	\$186.3103 <sup>(5)</sup>	11,108	I	By Trust <sup>(2)</sup>
Class A Common Stock	•	11/05/2021		S <sup>(3)</sup>		4,900	D	\$188.3477(6)	6,208	I	By Trust <sup>(2)</sup>
Class A Common Stock	•	11/05/2021		S <sup>(3)</sup>		1,000	D	\$188.904(7)	5,208	I	By Trust <sup>(2)</sup>
Class A Common Stock	•	11/05/2021		S <sup>(3)</sup>		1,300	D	\$192.455(8)	3,908	I	By Trust <sup>(2)</sup>
Class A Common Stock	•								20,000	I	By

## 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)	erivative Conversion Date Execution Date, ecurity or Exercise (Month/Day/Year) if any		Transaction Code (Instr. 8)  See Ac (A) Dis		of Deri Sec Acq (A) o Disp	umber ivative urities juired or oosed D) (Instr. 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				
Class B Common Stock	(1)	11/05/2021		С			10,000	(1)	(1)	Class A Common Stock	10,000	\$0.00	336,606	I	By Trust <sup>(2)</sup>
Class B Common Stock	(1)							(1)	(1)	Class A Common Stock	80,000		80,000	I	By GRAT <sup>(9)</sup>
Class B Common Stock	(1)							(1)	(1)	Class A Common Stock	100,000		100,000	I	By GRAT <sup>(10)</sup>

## **Explanation of Responses:**

Class A Common Stock

- 1. 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.
- 2. The Shares are held by The Callahan-Thernstrom Family Trust, of which Reporting Person is Trustee.
- 3. Shares sold pursuant to a 10b5-1 plan entered into on December 11, 2020.
- 4. Price reported is a weighted-average sales price. The shares were sold at prices ranging from \$185.03 to \$185.495. 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 \$186.21 to \$187.20. 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 \$187.835 to \$188.66. 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 \$188.88 to \$188.915. 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. Price reported is a weighted-average sales price. The shares were sold at prices ranging from \$192.28 to \$192.73. 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.

9. Shares are held by The Michael Callahan Grantor Retained Annuity Trust, of which Reporting Person is Trustee.

10. 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- 11/09/2021

**Fact** 

\*\* 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.