FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

Name and Address of Reporting Person* Callahan Michael James						2. Issuer Name and Ticker or Trading Symbol Datadog, Inc. [DDOG]									5. Relationship (Check all app X Direct		olicable)		erson(s) to Issuer 10% Owner		
(Last) (First) (Middle) C/O DATADOG, INC.					3. Date of Earliest Transaction (Month/Day/Year) 07/29/2020											Office below	r (give title		Other (s below)	specify	
620 8TH AVENUE, 45TH FLOOR						4. If Amendment, Date of Original Filed (Month/Day/Year)									6. Individual or Joint/Group Filing (Check Applicable Line)						
(Street) NEW YORK NY 10018														X	Form filed by One Reporting Pers Form filed by More than One Rep Person						
(City)	(Sta	ate) (Z	(Zip)																		
Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																					
Di				2. Transaction Date (Month/Day/Yea		2A. Deemed Execution Date, if any (Month/Day/Year)		Co	3. Transaction Code (Instr. 8)		4. Securities Acquired (A) Disposed Of (D) (Instr. 3, 4				and 5) Sec Bei Ow		urities eficially ned Following		n: Direct or ect (I)	7. Nature of Indirect Beneficial Ownership	
								Co	ode	v	Amount	(A) o (D)	Pı	rice		Report Transa (Instr.	ed action(s) 3 and 4)	(Insti	r. 4)	(Instr. 4)	
Class A Common Stock 07,					0			S	S ⁽¹⁾		26,073	D	\$	87.986	7 ⁽²⁾	22	229,886		D		
Class A Common Stock 07				07/29/2020				S	S ⁽¹⁾		38,204	D	:	\$89.03(3)		191,682			D		
Class A Common Stock 07/2				07/29/2020				S	3(1)		71,072	D	\$	\$89.933(4)		120,610			D		
Class A Common Stock 07/29/20					D .				S ⁽¹⁾		9,651		\$	\$90.5839(5)		110,959			D		
Class A Common Stock																20,000			By GRAT ⁽⁶⁾		
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)	rivative Conversion Date Execu curity or Exercise (Month/Day/Year) if any		if any	cution Date, Tra		ransaction ode (Instr.		nber itive ities red sed 3, 4	Expiration (Month/Da			An Se Un De Se	7. Title and Amount of Securities Underlying Derivative Security (Ins 3 and 4)				9. Number of derivative Securities Beneficially Owned Following Reported Transactior (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 Exe	e rcisabl	Expiration Date	on Tit	O N O	Amount or Number of Shares							

Explanation of Responses:

- 1. Shares sold pursuant to a 10b5-1 plan entered into on December 13, 2019.
- 2. Price reported is a weighted-average sales price. The shares were sold at prices ranging from \$87.41 to \$88.40. 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.
- 3. Price reported is a weighted-average sales price. The shares were sold at prices ranging from \$88.43 to \$89.42. 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 \$89.43 to \$90.42. 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 \$90.43 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. Shares are held by The Michael Callahan Grantor Retained Annuity Trust, of which Reporting Person is Trustee.

Remarks:

Michael James Callahan, by /s/ Ron A. Metzger, Attorney- 07/31/2020 in-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.