PROSPECTUS SUPPLEMENT                                   File No. 333-68747
(To Prospectus and Prospectus Supplement dated May 6, 1999)      Rule 424(b)(3)
Prospectus number: 1967


                         Merrill Lynch & Co., Inc.


                      Medium Term Notes, Series B
                  Due Nine Months or More from Date of Issue


                            Floating Rate Notes


Principal Amount:          $2,500,000


CUSIP Number:              59018S6K5


Interest Calculation:              Day Count Convention:
[X] Regular Floating Rate Note      [X] Actual/360
[ ] Inverse Floating Rate Note      [ ] 30/360
    (Fixed Interest Rate)           [ ] Actual/Actual


Interest Rate Basis:
[X] LIBOR                           [ ] Commercial Paper Rate
[ ] CMT Rate                        [ ] Eleventh District Cost of Funds Rate
[ ] Prime Rate                      [ ] CD Rate
[ ] Federal Funds Rate             [ ] Other (see attached)
[ ] Treasury Rate
    Designated CMT Page:              Designated LIBOR Page:
      CMT Telerate Page:               LIBOR Telerate Page:
      CMT Reuters Page:                LIBOR Reuter Page:

Index Maturity: Three Months      Minimum Interest Rate: Not Applicable

Spread: 0.1250%                    Maximum Interest Rate: Not Applicable

Initial Interest Rate: TBD        Spread Multiplier: Not Applicable

Interest Reset Dates:     Quarterly, on the 18th of January, April, July and
                          October, commencing July 18, 2000; subject to
                          following business day convention.

Interest Payment Dates:   Quarterly, on the 18th of January, April, July and
                          October, commencing July 18, 2000; subject to
                          following business day convention.

Other Provision:          The Notes have the same terms (other than Issue date
                          and Issue price) as, and form a single series with,
                          the Floating Rate Notes due 2005 which were issued in
                          the principal amount of $5,000,000 on April 28, 2000.
                          The aggregate amount of the Floating Rate Notes due
                          2005, including the Notes issued pursuant to this
                          Pricing Supplement will be $7,500,000. Interest on
                          the notes offered pursuant to this Pricing Supplement
                          will accrue from April 28, 2000.

Repayment at the Option
of the Holder:            The Notes cannot be repaid prior to the Stated
                          Maturity Date.

Redemption at the Option
of the Company:           The Notes cannot be redeemed prior to the Stated
                          Maturity Date.


Form:                     The Notes are being issued in fully registered
                          book-entry form.

Trustee:                  The Chase Manhattan Bank

Dated:                    May 9, 2000