

(To Prospectus Supplement and Prospectus  
dated January 24, 2001)  
Prospectus number: 2129

Merrill Lynch & Co., Inc.  
Medium Term Notes, Series B  
Due Nine Months or More from Date of Issue

Floating Rate Notes

Principal Amount: \$25,000,000      Original Issue Date: May 2, 2001  
CUSIP Number: 59018Y HU8      Stated Maturity Date: May 3, 2004

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

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

Designated CMT Page:      Designated LIBOR Page:  
CMT Telerate Page:      LIBOR Telerate Page:  
CMT Reuters Page:      LIBOR Reuters Page:

Index Maturity: Fed Fund Effective      Minimum Interest Rate: Not Applicable  
Spread: 0.480%      Maximum Interest Rate: Not Applicable  
Initial Interest Rate: TBD      Spread Multiplier: Not Applicable

Interest Reset Dates: Daily, commencing on May 2, 2001 through the maturity date; subject to the following business day convention.

Interest Payment Dates: Quarterly, on the 3rd of May, August, November and February, commencing August 3, 2001, subject to the following business day convention.

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: April 27, 2001