



Stock Option - Right to Acquire (2)	\$ 31	02/22/2006		M		75,030	(3)	01/26/2008	Common Stock	75,030	\$ 0	0	D
Stock Option - Right to Acquire (2)	\$ 36.1719	02/22/2006		M		173,560	(3)	01/25/2009	Common Stock	173,560	\$ 0	0	D
Stock Option - Right to Acquire (2)	\$ 43.7812	02/22/2006		M		190,790	(3)	01/27/2010	Common Stock	190,790	\$ 0	581,230	D

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
ONEAL E STANLEY C/O MERRILL LYNCH & CO., INC. 4 WORLD FINANCIAL CENTER NEW YORK, NY 10080	X		Chairman of the Board and CEO	

## Signatures

E. Stanley O'Neal (by Michael A. LaMaina, as agent)	02/24/2006
<small>Signature of Reporting Person</small>	<small>Date</small>

## Explanation of Responses:

\* 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).

- (1) This total also reflects the acquisition of shares of Merrill Lynch & Co., Inc. Common Stock as a result of an allocation in a Merrill Lynch plan which is exempt from the reporting requirements under the provisions of Rule 16a-3.
- (2) These stock options were granted under the Merrill Lynch & Co., Inc. Long Term Incentive Compensation Plan. Transactions under this Plan are exempt under the provisions of Rule 16b-3.
- (3) All options are exercisable.

### Remarks:

All reported positions have been rounded down to the nearest whole number.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.