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

Floating Rate Notes

Principal Amount: $15,000,000   Original Issue Date: February 15, 2001

CUSIP Number: 59018Y GC9   Stated Maturity Date: June 15, 2006

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: 3750
       CMT Reuters Page: LIBOR Reuters Page:

Index Maturity: Three Months   Minimum Interest Rate: Not Applicable

Spread: 0.3300%   Maximum Interest Rate: Not Applicable

Initial Interest Rate: See Interest   Spread Multiplier: Not Applicable
                       Reset Below

Interest Reset Dates: Quarterly, on the 15th of every March, June, September
                        and December, commencing March 15, 2001, subject to
                        modified following business day convention. Initial
                        period of February 15, 2001 to March 15, 2001 set on
                        1 month Libor plus spread.

Interest Payment Dates: Quarterly, on the 15th of every March, June, September
                         and December, commencing March 15, 2001, subject to
                         modified following business day convention. Initial
                         period of February 15, 2001 to March 15, 2001 set on
                         1 month Libor plus spread.

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: February 8, 2001