

(To Prospectus Supplement and Prospectus
dated January 24, 2001)
Prospectus number: 2125

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 3, 2001
CUSIP Number: 59018Y HR5 Stated Maturity Date: May 3, 2004

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 Reuters Page:

Index Maturity: One Month Minimum Interest Rate: Not Applicable
Spread: 0.2700% Maximum Interest Rate: Not Applicable
Initial Interest Rate: TBD Spread Multiplier: Not Applicable

Interest Reset Dates: Monthly, on the 3rd, commencing June 3, 2001, subject to modified following business day convention.

Interest Payment Dates: Monthly, on the 3rd, commencing June 3, 2001, subject to modified 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 25, 2001