
 (To Prospectus Supplement and Prospectus
 dated January 24, 2001)
 Prospectus number: 2039

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

Fixed Rate Notes

Principal Amount: \$110,000,000 Original Issue Date: May 9, 2001
 CUSIP Number: 59018Y JE2 Stated Maturity Date: June 5, 2002

Day Count Convention:

 Actual/360
 30/360
 Actual/Actual

Interest Rate Basis:

 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:
 CMT Telerate Page:
 CMT Reuters Page:

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

Index Maturity: Not Applicable Minimum Interest Rate: Not Applicable
 Spread: Not Applicable Maximum Interest Rate: Not Applicable
 Initial Interest Rate: 4.21000% Spread Multiplier: Not Applicable

Interest Reset Dates: Not Applicable

Interest Payment Dates: At Maturity.

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 4, 2001