

(To Prospectus Supplement and Prospectus  
dated January 24, 2001)  
Prospectus number: 2040

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

Fixed Rate Notes

Principal Amount: \$425,000,000      Original Issue Date: May 9, 2001  
CUSIP Number: 59018Y JF9      Stated Maturity Date: June 5, 2002

Day Count Convention:  
-----

- Actual/360  
 30/360  
 Actual/Actual

Interest Rate Basis:  
-----

- |                                             |                                                               |
|---------------------------------------------|---------------------------------------------------------------|
| <input type="checkbox"/> LIBOR              | <input type="checkbox"/> Commercial Paper Rate                |
| <input type="checkbox"/> CMT Rate           | <input type="checkbox"/> Eleventh District Cost of Funds Rate |
| <input type="checkbox"/> Prime Rate         | <input type="checkbox"/> CD Rate                              |
| <input type="checkbox"/> Federal Funds Rate | <input type="checkbox"/> Other (see attached)                 |
| <input type="checkbox"/> 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: 4.18000%      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