

(To Prospectus Supplement and Prospectus
dated January 24, 2001)
Prospectus number: 2035

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

Fixed Rate Notes

Principal Amount: \$120,000,000 Original Issue Date: May 7, 2001
CUSIP Number: 59018Y JA0 Stated Maturity Date: June 3, 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: 4.35000% 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 2, 2001