Murder of Captain Caldwell.—By a letter before us, addressed to Mr. John Nooney, by the Hon. A. Randall of Monterey, it appears that serious fears are entertained by his friends that Capt. Caldwell has been murdered by the Indians. The last that was seen of him was at the Mission of Santa Ynes, about thirty miles from Santa Barbara, where he stopped on Friday night, the 21st ultimo.

Two Americans are said to have left the Mission about an hour after he did, and suspicion naturally rests on them; although Capt. Robert Haley, of the steamer Ohio, informs us that the opinion is quite prevalent about Santa Barbara that one Solomon Pico, who is reported to have a gang of some fifty men with him, knows more about the mysterious disappearance of Capt. C. than he would perhaps be willing to acknowledge.