Test Anxiety is a tension that can be felt before, during or after examination situation. That is, concerns about possible negative consequences or failure in the case of an examination or similar assessment. Test Anxiety is a serious issue for many students’ groups including its commonly appearance among American adolescents. The present study’s objective was to investigate the vital possible predictors of Test Anxiety in in large-scale assessment data for the United States of America (USA) sample in terms of a) students’ demographic background: Gender, Economic, Social and Cultural Status, Immigration Status, and Language Status; b) students’ self-beliefs: Achieving Motivation, Science Self-Efficacy, and Subjective Well-Being; and c) school climate: Student-Related School Climate, and Teacher-Related School Climate. The large-scale assessment in education has been identified as the source of descriptive, evaluative, interpretive and comparative data affecting educational policies throughout the world over the last century. In this study, Programme for International Student Assessment (PISA) was used. PISA as a large-scale assessment is designed to assess the performance of 15-year-olds in the field of reading, mathematics, and science literacy, collaborative problem-solving and financial literacy. PISA provides valuable and reliable data for the comparison of student performance over time at national- or state-wide level. This study involved 15-year-old 5712 students from the USA. 2854 of the students self-reported as female and 2858 male. In this study, 3-step single-level hierarchal multiple regression was run for the Test Anxiety as dependent variable and in respect of independent variables, students’ demographic variables as step 1, students’ self-beliefs variables as step 2, and school climate variables as step 3. The results reported that each step in regression was significant. In addition, except Language at Home Status and Teacher-Related School Climate, all variables had a significant impact on students’ Test Anxiety levels. This study was helpful to contribute new implementations for the national- or statewide educational policies. With the implications of this study, policymakers could make changes in educational policies in terms of the educational settings for treatment of Test Anxiety such as, improving school climate, considering students’ demographic backgrounds in examinations or consulting students for better self-beliefs.