This study was the first to examine Bandura’s Perceived Self-Efficacy Model (1986) in the domain of job search self-efficacy on East Asian international graduate students. It also investigated the moderating effects of two contextual factors (perceived control over job search outcomes and perceived job discrimination) in the relationship between job search self-efficacy and job search behaviors. The results of this study confirmed the self-efficacy model and partially supported the hypothesized relations of the four source variables to job search self-efficacy. Specifically, job search-related performance accomplishments and verbal encouragement were found to be unique predictors of job search self-efficacy among the target population. Neither of the two contextual variables, perceived control over job search outcomes and perceived job discrimination, moderated the relationship between job search self-efficacy and job search behaviors. However, the results revealed that the subscale of perceived job discrimination, perceived job discrimination based on nationality, moderated the relationship between job search self-efficacy and active job search behaviors (e.g., submit resume, job interviews). Implications and limitations of the study are discussed.