This paper analyzes the relationship between quality of life and depressive symptomatology in 230 vulnerable adolescent women, with mean age of 12.5 (SD= 2.1). The adolescents were evaluated with KIDSCREEN-27 and Children Depression Inventory. The prevalence of depressive symptomatology was 20 percent, and in the quality of life all domains of KIDSCREEN were greater than 50. Physical health was lower in adolescents with higher schooling and anhedonia; the psychological dimension of quality of life diminishes with anhedonia, negative self-esteem, mood, and interpersonal problems; the family sphere is impacted negatively by anhedonia and negative self-esteem; social support decreases with personal problems and ineffectiveness, while the school dimension of quality of life affected negatively by the presence of anhedonia and ineffectiveness. It is concluded that the high prevalence of depressive symptomatology in this population and its negative effects on the quality of life constitute a valuable input for directing subsequent health actions, implementing programs for the prevention of depression and promoting mental health.