True premenstrual dysphoric disorder (PMDD) is hard to diagnose. It has been suggested that women’s expectations influence the symptoms of this disorder, which could increase their vulnerability to depression. This study aimed to estimate PMDD in a group of women by comparing their self-diagnosis with clinical evaluation; differentiate between PMDD symptoms and their intensity and its subthreshold form, determining its social-employment and relational consequences, finding differences in symptoms and vulnerability to depression; and identifying possible cognitive vulnerability to depression in PMDD. 105 women participated, 85 from the general population and 20 women with Major Depressive Disorder were selected. For the self-diagnosis, they filled out several self-reports and PMDD Criteria Indicators A, B, C (APA) and D (by author). The clinical diagnosis was made using a semi-structured interview following DSM-5 criteria. PMDD was overestimated when it was self-reported (51.76%) compared to clinical evaluation (5.88%). Therefore, retrospective and self-reported evaluation could bias what they remember and overestimate the indicators of the disorder and their severity. Cognitive vulnerability to depression for PMDD was not supported.