Rejection sensitivity has been identified as a powerful predictor of depression particularly relevant to female adolescents due to the high importance of relationships to girls in this stage. The objective of this study was to determine whether higher rejection sensitivity and lack of perceived social support would independently predict depression and whether a lack of perceived social support from family, rather than friends, would be a stronger predictor of depression. Furthermore, family social support was expected to buffer the effects of rejection sensitivity on girls’ risk for depression. 56 girls (mean age = 12.46, SD = .93) completed self-reported measures of rejection sensitivity (Child’s Rejection Sensitivity Questionnaire), social support (Multidimensional Scale of Perceived Social Support), and depressive symptoms (Mood and Feelings Questionnaire). Factor analyses were utilized to identify distinct constructs of depression (somatic, self-hatred, suicidal/hopeless). Mediation analyses examined social support as a mediator in the relationship between rejection sensitivity and depression symptoms. Rejection sensitivity significantly predicted depression (p < .001), and social support from both family and friends was associated with reduced depression symptoms assessed over the total MFQ (p = .001, p = .007). Furthermore, social support from family mediated the effects of rejection sensitivity on somatic symptoms of depression, but not symptoms associated with self-hatred or suicidality/hopelessness. Social support, particularly from family, was protective against the deleterious effects of rejection sensitivity on depression symptoms. These findings highlight the importance of considering social factors in the risk of adolescent depression and the critical buffering influence of emotional support.