The cognitive model of hope conceptualizes it as a goal oriented cognitive process with two components: agency thinking (goal-directed determination) and pathways thinking (planning of ways to meet goals). Empirical studies have consistently demonstrated the negative association between hope and depression. The present presentation will focus on the moderating role of gender on the relationship between hope and prospective depression among the Chinese. Two independent longitudinal studies were conducted. In study 1, 114 college students (53 men and 61 women) were recruited from three cities in China (Beijing, Zhejiang, and Guangzhou). In Study 2, 303 participants (243 men and 60 women) were recruited from one of the top universities in Beijing. The two studies adopted similar design, but used different measurements to assess hope. Results demonstrated that hope had significant effect on concurrent depression among both genders. However, hope showed significant relationship with prospective depression among female students only. High-hope female students, as compared to their low-hope counterparts, tended to exhibit less concurrent and prospective depressive symptoms. On the other hand, hope showed insignificant effect on prospective depression among male students, after controlling for baseline depressive symptoms. The results suggested that gender may serve as an important framework for understanding the effect of the positive thinking styles of hope on depression, at least in a Chinese culture.