Diabetes affects both the physical and emotional well-being of over 34 million Americans. Thus, it is important to investigate the psychological factors that can influence appropriate diabetes self-care. The present study investigates how counterfactual thinking is related to the coping strategies of an individual with diabetes. The study utilizes a mixed-methods approach, consisting of a quantitative survey which assesses psychosocial factors, and a qualitative interview. The interview includes questions about the participant’s thoughts and feelings regarding their experience with diabetes. The sample consists of 53 participants (15 males and 37 females, and 1 failed to identify sex). Results suggest that an increase in ruminative brooding is significantly associated with higher levels of guilt. Furthermore, these higher levels of guilt are strongly associated with increased behavioral disengagement, a maladaptive coping strategy. Notably, self-blame and behavioral disengagement are significantly correlated with one another. Finally, high levels of self-blame are significantly associated with lower levels of diabetes self-efficacy. This evidence suggests that certain types of counterfactual thoughts may undermine appropriate diabetes self-care, which is essential to the prevention of serious complications, such as blindness and amputation. Further research on counterfactual thinking may assist in the design of educational initiatives to encourage successful diabetes self-care.