Previous studies suggest that clients’ expectancy that treatment will work correlates with clients’ self-reported improvement following psychotherapy. However, few treatment outcome studies gather clinician reports of improvement. An independent observer is typically used instead in order to keep the results unbiased. Clinician ratings, however, may be valuable sources of information on client improvement due to the hours they spend observing clients’ progress through psychotherapy. To date, however, it is unknown if clinician-rated improvement and client-rated improvement are both related to client treatment expectancies. The present study examined archived data previously collected from a sample of adults with Social Anxiety Disorder ($N=51$, $M_{age}=39.47$, $SD=10.31$) who were randomly assigned to Cognitive Behavioral Group Therapy or Virtual Reality Exposure Therapy. We examined the relation of expectancy for improvement to Client and Clinician Global ratings of Improvement (CGI) and also the relation of expectancy to change in measures of fears of negative evaluation (FNE) and fear and avoidance of social situations (LSAS). Client expectancy was significantly correlated with Client CGI ($r=-.346$, $p<.05$) but not with clinician CGI ($r=-.170$). Client expectancy also significantly correlated with FNE change ($r=-.460$, $p<.01$) and LSAS change ($r=-.323$, $p<.05$). These results show that client expectancy is associated with the client-rated improvement following treatment, and also with the client’s change in self-reported fear and anxiety. However, client expectancy did not relate to clinician-rated improvement. Clinical implications and directions for future research are explored.