In my work I deal with smoking among clients seeking treatment for depression or neurotic disorders. The aim of my work is to examine the relationship between depression, anxiety and addiction to nicotine. The research was conducted through a questionnaire survey among clients of day care centres and psychiatric department. Overall, participated in the research was 32 respondents, including 20 women and 12 men. The average age of respondents was 39 years. 22 respondents completing the questionnaire identified yourself as regular smokers, 2 as occasional, 3 as ex-smokers and 5 respondents as nonsmokers. The research was conducted from December 2012 to April 2013. I found that respondents smoke as well, if they feel mentally well. If they are mentally ill, smoke more. During hospitalization or visits to day care centres smoke as much or more. Depressed and anxious thoughts of the respondents almost always leads to a light taste. The relationship between smoking and depression I was able to prove only in the group of smokers.