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Let  $\mu_n$  and  $\lambda_n$  be the eigenvalues of the mixed Steklov problem with Neumann and Dirichlet boundary conditions, respectively, in a domain of Euclidean space  $R^d$ ,  $d \geq 2$ . Under certain assumptions on the domain it is proved that  $\mu_{n+1} \leq \lambda_n$ . For  $n = 1$  this is a generalization of the classical Pólya inequality between the Neumann and Dirichlet eigenvalues for the Laplacian. (Received January 24, 2010)