The aim of the study is to estimate the degree of import and consumer prices exchange rate pass-through for sukuk issuing OIC member countries. Exchange rate pass-through is estimated based on recursive vector autoregression (VAR) model. Data are yearly covering the period 1970-2010 and are sourced from International Financial Statistics and SESRIC database. The findings indicate that import and consumer prices pass-through increases in the long horizon in the case of Bahrain and Saudi Arabia. Other countries reported low degree of both import and consumer prices pass-through with no discernible patterns. Policymakers and investors might benefit from the findings since pass-through estimates indicate inflation and exchange rate risk exposure particularly for intra-OIC cross-border sukuk issuance. (C) 2013 The Authors. Published by Elsevier B.V.