I argue that several key epistemic values in the Evidence-Based Policy (EBP) paradigm stand in a *trade-off relation* with a wide range of moral values that policy-makers may be interested in pursuing. The reason is that while standard EBP methods are informative about *average treatment effects*, they remain silent on *heterogeneity* in agents' response to policy interventions. Because of this, these methods are uninformative on the distributive consequences of policy. This makes it difficult for policy-makers to pursue distributive values such as equality or priority for the worst-off. I sketch out how this challenges both value-freedom and neutrality in EBP.