Sidgwick’s defence of esoteric morality has been heavily criticized, for example in Bernard Williams’s condemnation of it as a ‘Government House utilitarianism’. It is also at odds with the idea of morality defended by Kant, Rawls, Bernard Gert, Brad Hooker, and T.M. Scanlon. Yet it does seem to be an implication of consequentialism that it is sometimes right to do in secret what it would not be right to do openly, or to advocate publicly. We defend Sidgwick on this issue, and show that accepting the possibility of esoteric morality makes it possible to explain why we should accept consequentialism, even while we may feel disapproval towards some of its implications.