This paper argues that to understand the Christian notion of the self it is essential to comprehend how a discourse of death informs the structuring of the self as a moral, temporal and instrumental agent. The paper starts with our contemporary disjunction from nineteenth-century religious practices, to remind us of the historically specific and changing sense of Christian death, before focusing primarily on Gregory of Nazianzus and his book of sepulchral epigrams. The paper analyzes how this book (AP 8) projects and promotes a Christian sense of self through the practices and re-calibration of the value of death. This includes an understanding of the materiality of the body (and mind) and a commitment to moral and familial values within a Christian polemic about the place of so-called pagan learning within Christianity. The paper thus attempts to show how the institutionalization of Christianity brings a new discourse of death and the self—a change with a very long subsequent history. It ends by questioning why death plays so small a role in current discussions of the self, and asks where the sources of the self are to be looked for.