In a conceptual paper and drawing upon Mead's (1934) theory on self, my co-authors (Jesse Proctor and Michael G. Pratt) and I study how leaders construct a sense of 'self' in a dynamic co-construction process that helps them manage multiple, and possibly conflicting identities, that emerge in interaction with constituent groups (e.g., followers, peers, higher ranking others). This paper will appear as a book chapter in the "Oxford Handbook of Leadership, Followership and Identity" edited by Olga Epitropaki and Ronit Kark.