That Bultmann understands "self-understanding" to include an understanding of God, or the Transcendent, as well as an understanding of the self and the world becomes particularly clear from what he says in response to Barth (*Karl Barth—Rudolf Bultmann Briefwechsel*: 186 f.):

"The reference to Chr. Wolff seems to me especially to reveal a complete misunderstanding of the concept 'self-understanding.' For existentialist interpretation of human being says precisely that the human subject (I could also say, the human being) is nothing without its world, thus also nothing without God, insofar as the philosopher takes it to be allowable to talk about God; that therefore a self-understanding is at one and the same time an understanding of (God and) the world. How, then, can you again and again discriminate against existentialist interpretation of human being as 'anthropoplogy'? (Heidegger, by the way, has said expressly that his analysis of human being is not an anthropology.)"

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