This article argues that German-speaking Protestant theology was caught in a real dilemma through its inquiry into the historical Jesus, since from its very beginnings with Reimarus, it had to grapple with the fact that Jesus was a Jew in more than a casual sense. This suited neither orthodox dogma nor modern Protestant theology’s arrangement with historical criticism. To exercise theological control, a tension was therefore established between Jesus’ «religion» and his «ethnicity» (or «nationality»), albeit in two characteristic and distinct manners. First, Jesus was construed as a figure whose religion conflicted with or transcended his (Jewish) ethnicity or nationality, rendering negligible the latter aspect of his identity as a merely external or formal fact. Second, however, when, in the late nineteenth and early twentieth centuries, the non-dissoluble cohesion of Jesus’ ancient ethnoreligious Jewish identity had to be acknowledged, the pattern shifted to (Christian) transethnic religion versus (Jewish) ethnoreligion (including the historical Jesus). Starting with the present scholarly discussions about the problem of applying modern categories like «ethnicity,» «ethnoreligion,» «nationality,» and «religion» to ancient history, I argue that in the quest for the historical Jesus, the modern concept of «religion» was conceived as a separate sphere from the outset. Only a modern concept of individualism was able to construe a historical Jesus along lines in which the nature of his «religion» could be distinguished or even separated from his «ethnicity.»