In recent years there has been a splurge of sociolinguistic research that draws on authentic interactional data in various healthcare contexts. The typical practice in this research is to supplement the primary data with other sources (e.g. ethnographic data, such as participant observation or interviews) in order to obtain further contextual information about participants, their CoPs, etc. In this paper we wish to challenge this categorical dichotomy of ‘primary’ and ‘secondary’ data and call for a more inclusive approach to collecting, analyzing and treating discourse data. We argue that because different kinds of data provide different insights into the phenomenon under investigation and thus produce a more rounded and more nuanced picture, they are particularly crucial for research on the complex and often contradictory processes involved in identity construction. In our previous work on identity construction in business workplaces (Schnurr and Zayts, 2013) we have shown that participants often construct multiple and sometimes contrasting identities. Methodologically, these complex processes can be identified and traced by analyzing and comparing the ways in which people talk about what they do (in the interviews) and the ways in which they actually do things (as reflected and enacted in their authentic business interactions). Drawing on data collected as part of three large-scale research projects in different healthcare settings involving different kinds of healthcare professionals, we illustrate some of the benefits of combining different data sources and of treating the boundaries between these different sources as ‘fluid’. Such an approach enables researchers to approach the complexities of identity construction from the macro, the meso, and the micro levels: on the macro level it provides insights into the social processes, regulations, expectations; on the meso level it captures the institutional practices and norms that impact on interlocutors’ identity construction; while the micro level shows the interactional details through which identities are negotiated and constructed as an interaction unfolds. We argue that all three perspectives (derived from different data sources) crucially contribute to gaining a fuller and more nuanced picture of the intricacies of identity construction, and assist the researcher in minimizing the different pitfalls associated with individual types of data (such as the observer’s paradox in interactional (micro level) data, and the role of the interviewer as a co-constructer and co-participant in interview data).