Grover:

I should've told you. But I thought, if I did, you'd never want me on this quest if you knew what a failure I really am. This was way before I met you. Chiron sent me to escort three half-bloods to camp. Two were runaways. One was Annabeth, one was Luke, and the other was Thalia. Tough girl. Like her dad. Zeus. We'd almost made it to camp, but I got nervous and we got lost. By the time we found the hill, something else found us.

Thalia saved us. We only survived because she stayed to hold off the monsters. She paid for her sacrifice with her life. That's when Zeus showed up. It was too late to save her, but as she died, he turned her into a tree, so she could stand protecting us forever, the way I couldn't do for her. I don't know why you heard her name in your dream. But I know what it means. If we fail this quest, it's gonna be my fault.