Imagine losing the only existence you have known, being a jockey and having a career that requires you to spend almost all your time working. It’s the bubble in which you exist, where the only people you recognize are your colleagues and your horses. It’s a life of constant pressure, where winning is the only thing that matters. It’s a life where you are constantly exposed to the physical and psychological demands of the sport. It’s a life where you are constantly exposed to the risk of injury, which can derail your plans for the future. It’s a life where you are constantly exposed to the reality of the financial consequences of a lengthy spell on the sidelines minus your riding income.

And retirement can happen sooner than you think. According to research compiled by Jets (the Jockeys Employment and Training Scheme), the average age for Flat jockeys to step down is 33, while for jump jockeys the average closing date comes three years earlier.

Richard Dunwoody’s obsessive attempts to fill the gap after a neck injury ended his career have become the stuff of racing folklore, but the multiple champion is by no means alone in struggling with the relative emptiness of his post-jockey life. Just like John Reid, who retired in September 2001 after nearly 50 Group 1 winners, including victories in the Derby, Arc and King George. “I think it is potentially a very dangerous time – and I’m talking for about four or five years after you’ve finished,” says Reid, 57. “I think it’s the same with all sportsmen. You’re told you’re no use anymore, whatever the truth is. It’s a hard thing to be told.”

According to The Lancet, medical studies have shown that elite athletes are more predisposed to the general public to depression because of the physical and psychological demands placed on them in the sporting environment. For jockeys, their most vulnerable period may well come when they decide to hang up their boots – or, even worse, when the decision is made for them, perhaps through serious injury. Fortunately, the sport is blessed with a superb support mechanism, including the Professional Jockeys Association (PJA). That wasn’t always the case, however, and Reid points to five-time champion jockey Doug Smith, who committed suicide in 1989. “He killed himself because he couldn’t cope,” says Reid, who also mentions a second Classic-winning rider whose death was never recorded as suicide, and a former champion apprentice he says “drank himself to death”. Reid adds: “I understand now why that happens as I think many jockeys probably fall into a type of depression. You go from a sphere where you’re going full burn all the time for a living to something else and there are withdrawal symptoms. You lose your identity a little bit as well. You’re no longer a jockey, you’re an ex-jockey – and it’s not the X Factor, it’s X rated.

“All their working lives have been spent in that bubble and all jockeys have some sort of symptoms when they stop riding, at whatever level you are. Some can get over it in a little while and some take a bit longer – and I know some who never get over it at all.”

Reid, who rides out for Clive Cox, is also a jockey coach and does regular corporate work at the racecourse. “Believe me, I’m not saying I’m immune either. It isn’t easy and I’m not pretending I’ve coped with it very well – nobody copes with it very well.”

Dale Gibson, who retired three years ago, is now the PJA’s liaison officer. “Being a jockey is a way of life as much as a job,” he says. “Jockeys don’t really know anything else and when you’re riding, there’s no time for anything else and the camaraderie of the weighing room is very, very strong. “Okay, it’s dog eat dog once the stalls open but it’s a close-knit community, so mentally you have to be well prepared for when that stops.

“Of all the things they’ve ever faced as an athlete this is the toughest if they don’t accept it,” he says. “Whether you are a cricketer, a footballer or a jockey, it is bloody hard. The biggest issue is that this is a massive change but if you plan for it, you can cope with it better. The change becomes manageable.”

Caulfield points to a recent Radio 5 Live documentary in which former Olympic rower James Cracknell examined the psychological backlash for Britain’s medalists who have to...