Be Safe Lock Your Mac

When you need to leave your computer, we strongly urge you to lock your workstation. Locking your Mac's display (or "sleeping" the display) can be a great security measure. This can prevent students from accessing your data, files, and grades.
To set up a "Lock" settings need to be configured. System Preferences > Security & Privacy > General

Check the box next to "Require Password". The highest level of security is "immediately." However, personally I have mine set to 5 seconds, to give me enough time to quickly unlock my display without having to enter a password.
To lock your screen (without waiting for it to go to sleep)
Command + Option + Eject

Your Mac will immediately go to sleep, shutting down all functions and requiring a password to resume.