This is an interesting feature. It allows you to display the contents of a folder as a toolbar on your desktop, thereby allowing quicker access to the contained files. Because you can add and remove these toolbars at will, it's a great way to keep current projects easily accessible.

Check out the link that explains how to do this and give it a try. You may find it useful.

How to Turn Any Windows Folder into A Desktop Toolbar Or Taskbar

P.S. I used the Ctrl - L command to create the link above. See how these tech tips complement one another? :-)

P.S.S. And thanks to Charlene Russell who did this by accident which, in trying to help her remove it, led to my discovery.