Open Explorer and right click 'This PC' and select 'Map Network Drive'

In the pop-up windows select a letter to use from the drop down menu and in the folder enter the path to the folder you want to map. This may have been provided in the email sent to you.

Also make sure you click the check box to 'Connect using different credentials' as below.

Click the finish button and you should be asked to for the username and password you want to use to connect. This may have been provided in the email sent to you.

Enter the details and click the check box 'Remember my credentials' and click OK.
You should now see the network drive mapped in Explorer.