To create a permanent ‘my folder’ in Discovery:

Click on ‘My Folder’
Look for this message at the top of the screen in ‘My Folder’:  

Click here to be able to access these items from your folder in the future.
Sign in as usual using your NUA credentials:
Check you agree with the Personal Data Retention and Usage notice, and Continue:
Your Discovery will now look like this:

You now have another bar which shows you are logged in and can change your personal details from here.
You’re now logged in and can see your folder. (Don’t panic, it’s probably still empty right now, so click on ‘New Search’ and start saving things to your folder!)
The items you add to your ‘My Folder’ will be kept for you to access time and again.

This is now your own personal folder within Discovery. Save items here, email them to yourself from here and export them from here!
Next time you use Discovery, you just need to click ‘Sign In’ and you’ll be able to see the contents of your folder, and add more stuff.