How do I map a File Location on a Mac

In your Microsoft Remote Desktop use the gear icon to select Preferences:
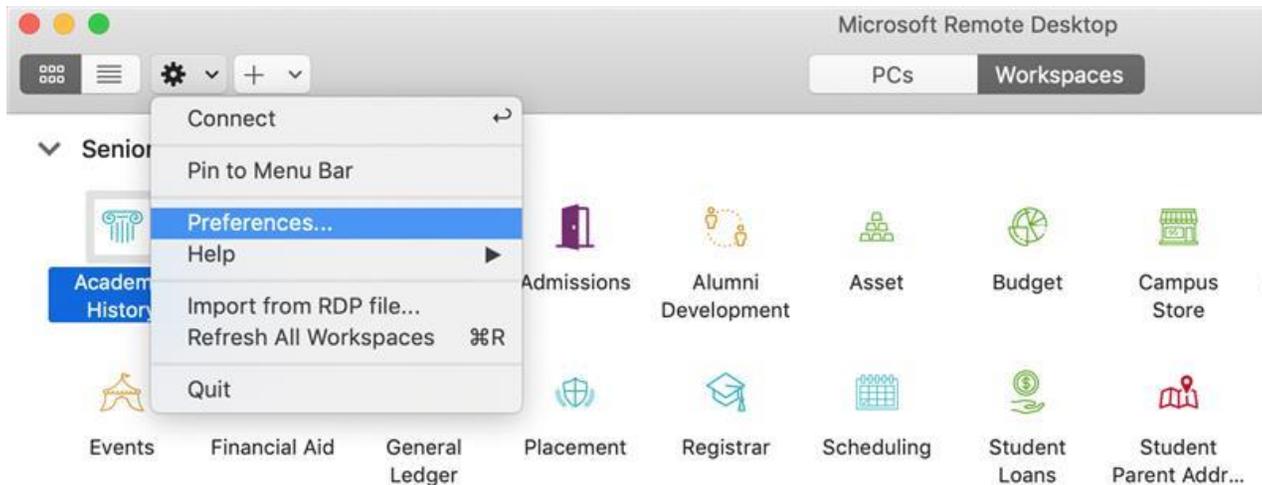
In Preferences use the General Tab
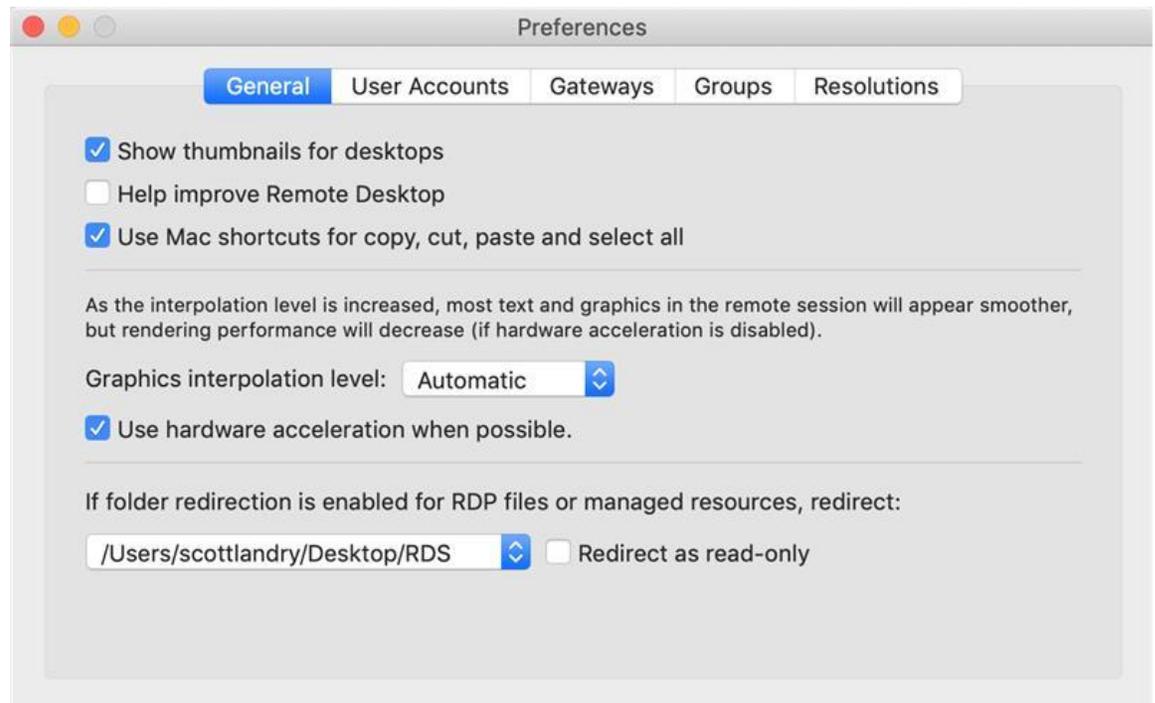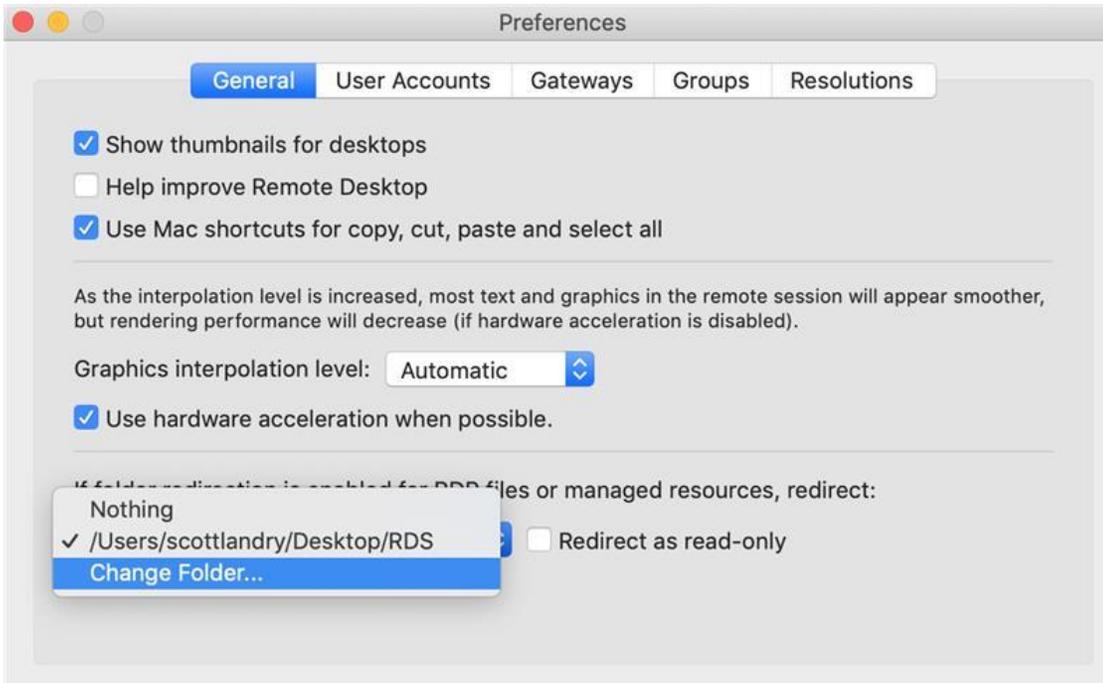
Choose the folder you wish to redirect the files to:

In this case I redirected the files to my desktop into a folder named Senior Systems.

Then click Choose.