If you place the jumper here, the power input is connected to the motor. You can also connect an output port from your Arduino to (dis)connect the power supply to your motor

The stepper motor can also be connected to an external power source. I use a PC power supply for this. You can use a red (5V) and a black wire from the power supply to power the driver board. To turn on a PC power supply you have to connect the green wire to one of the black wires.