Thread Nets on the Brother 1034d Serger:

Your new Brother 1034d or Brother Serger family of models came with Thread Nets. These are used for slinky threads like embroidery thread or other decorative threads, stretch thread or Wooly Nylon thread to keep the thread spooling evenly without pooling or making a mess on the way into the serger's thread path through the tension disks.

For regular serger thread cones you do not need to use the thread nets.

See Lauren Domingo's photo for how they should look when installed on your cones correctly.