If Options/Show pieces palette while playing is checked, Pentominoes will display a floating window with icons of the 12 Pentominoes pieces. When you place a piece, the piece's icon will dim, reminding you that the piece can't be placed again. Also, once you highlight 5 squares on the board, you can click on the appropriate icon in the pieces palette to place the piece.

If Options/Keep palette anchored is checked, the pieces palette will stay at the upper-left corner of your screen; otherwise, you can drag it anywhere you like, and it may occasionally drift around the screen on its own.