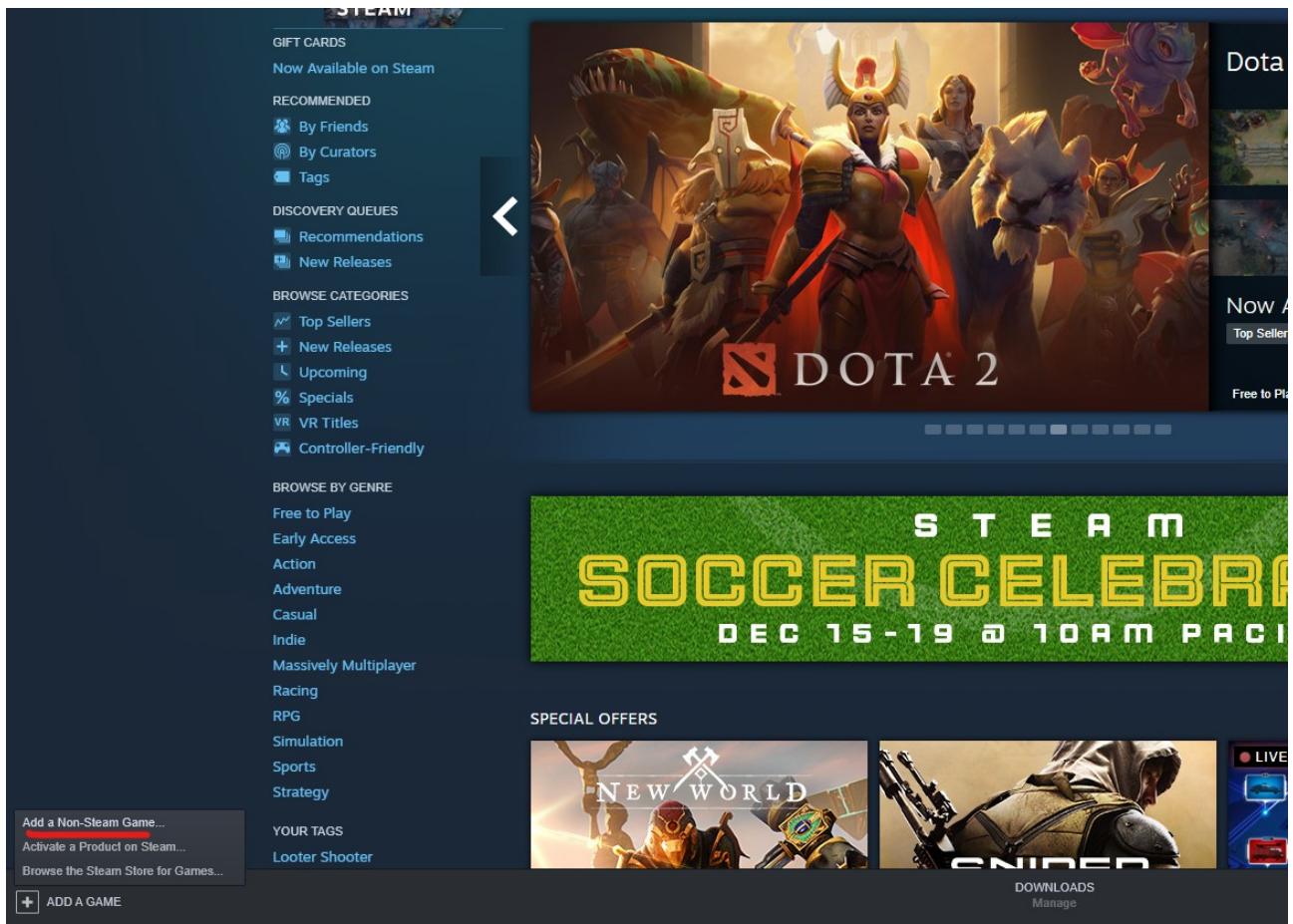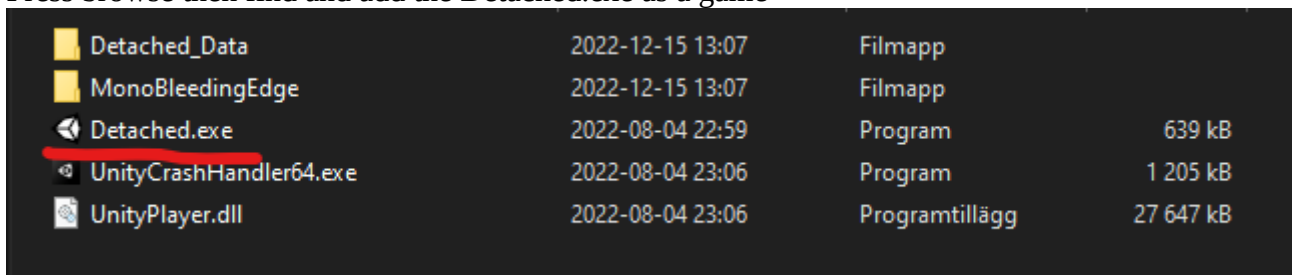This is a multiplayer game that uses Steam to connect players and as such you have to add it to Steam. First unzip the files, if you haven't already. Next go to Steam and press **Add A Game** and then **Add a Non-Steam game**

Press browse then find and add the Detached.exe as a game

Start the game, host a lobby and invite another player either through the in game buttons or the Steam menu.