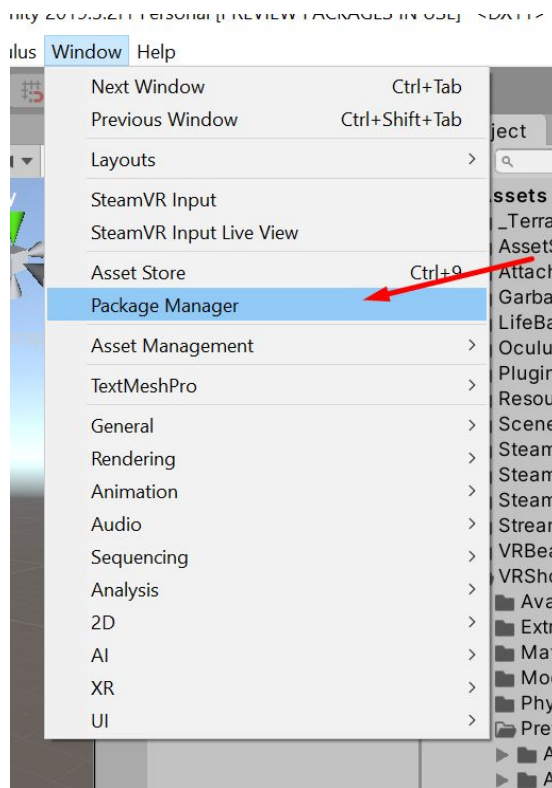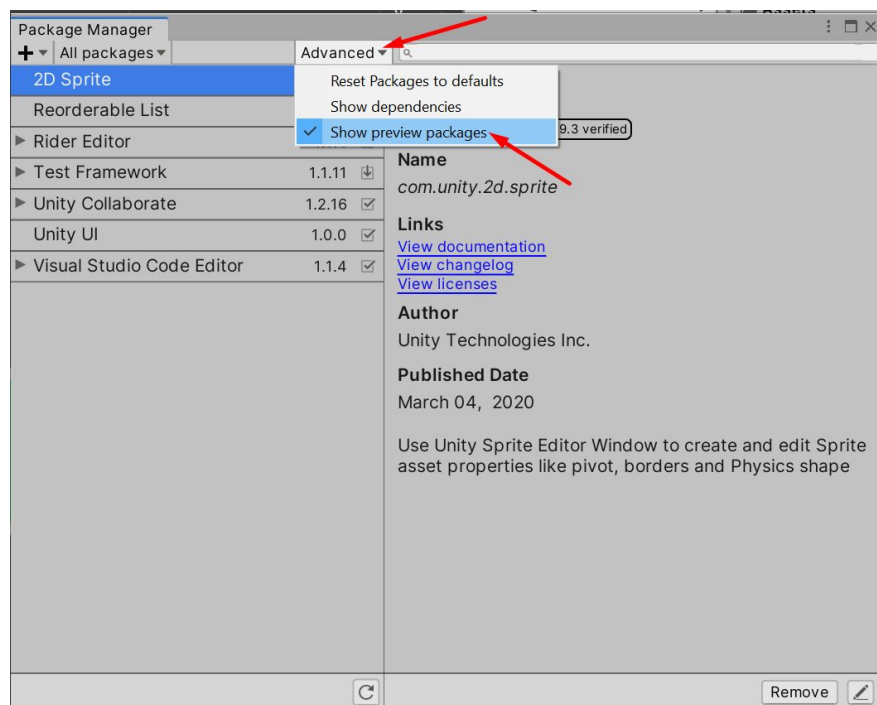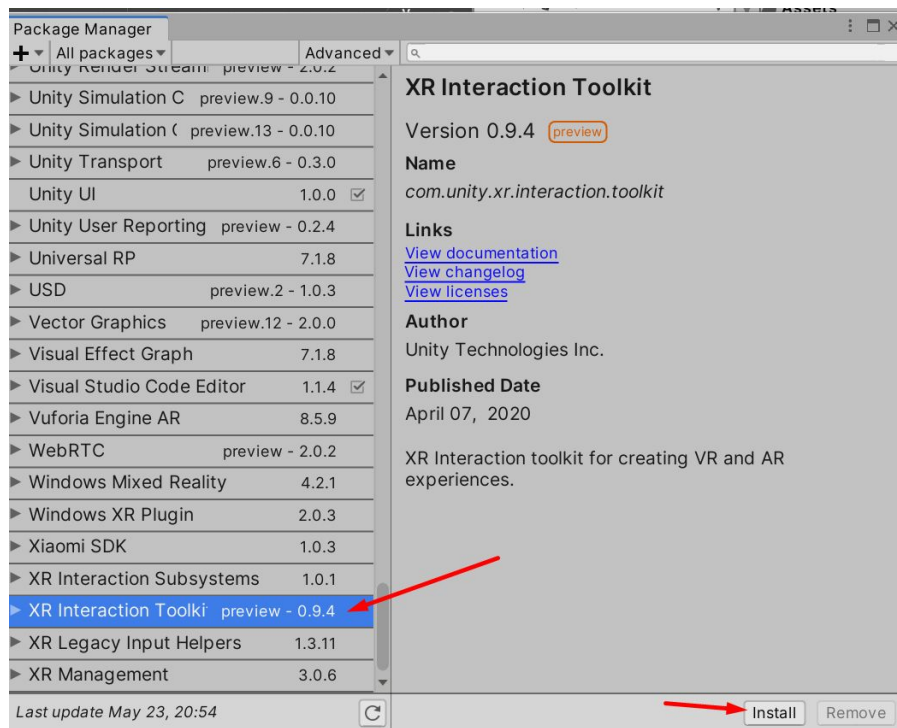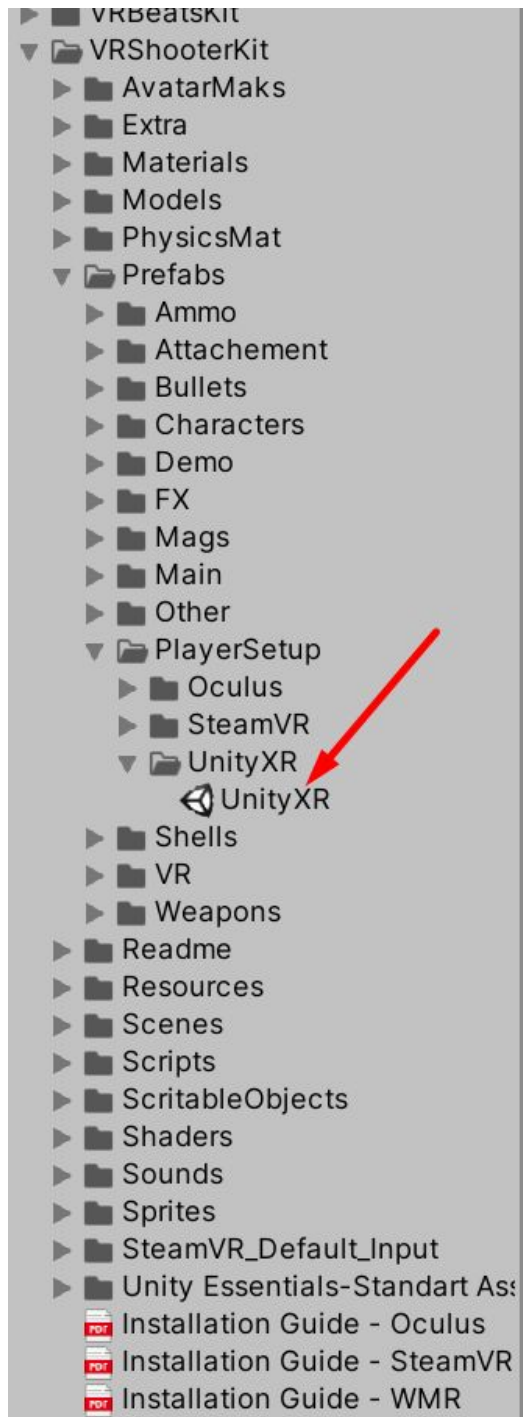1) Open the Package Manager

2) At the moment of writing this XR Interaction Toolkit package is in preview mode, so we need to enable preview packages, so you need to click in Advanced/Show preview packages

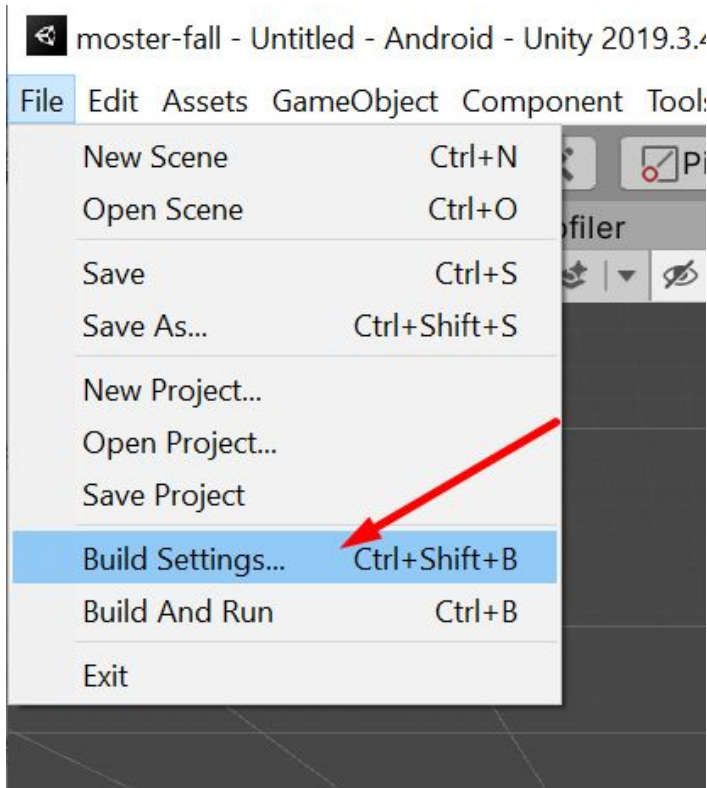3) Install XR Interaction Toolkit
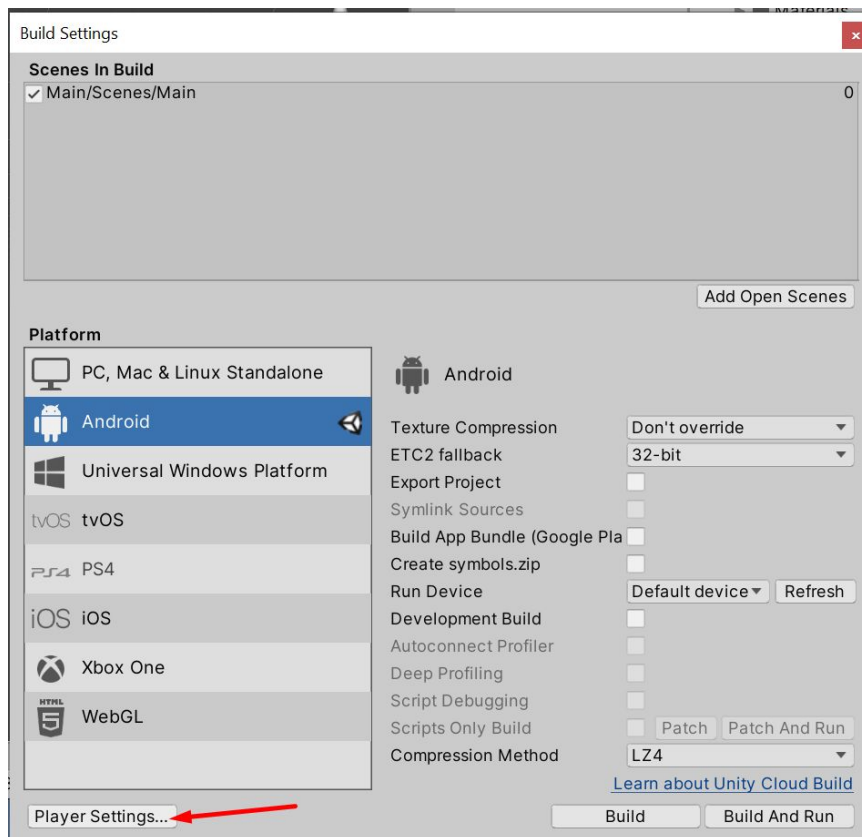
4) Import Player prefabs

5) Remember that the Interaction Toolkit still as a preview package so you could encounter errors, but let's hope we can fix those in next Unity versions
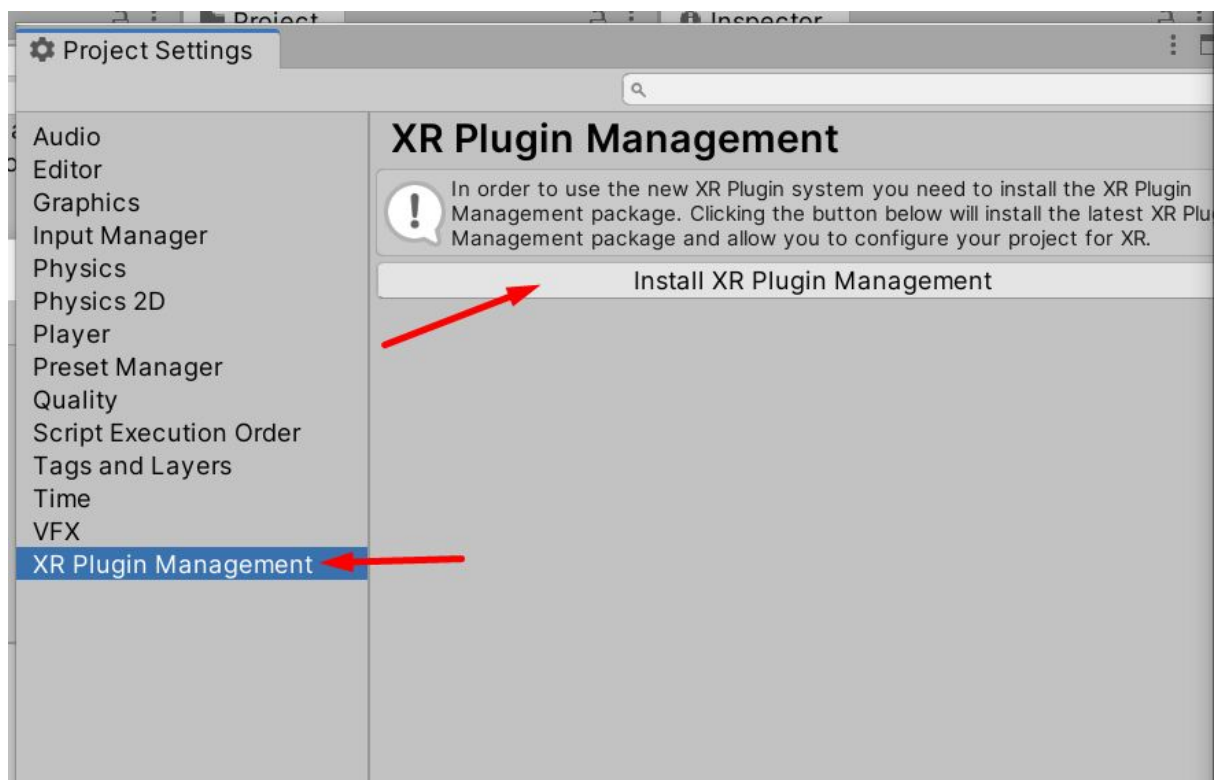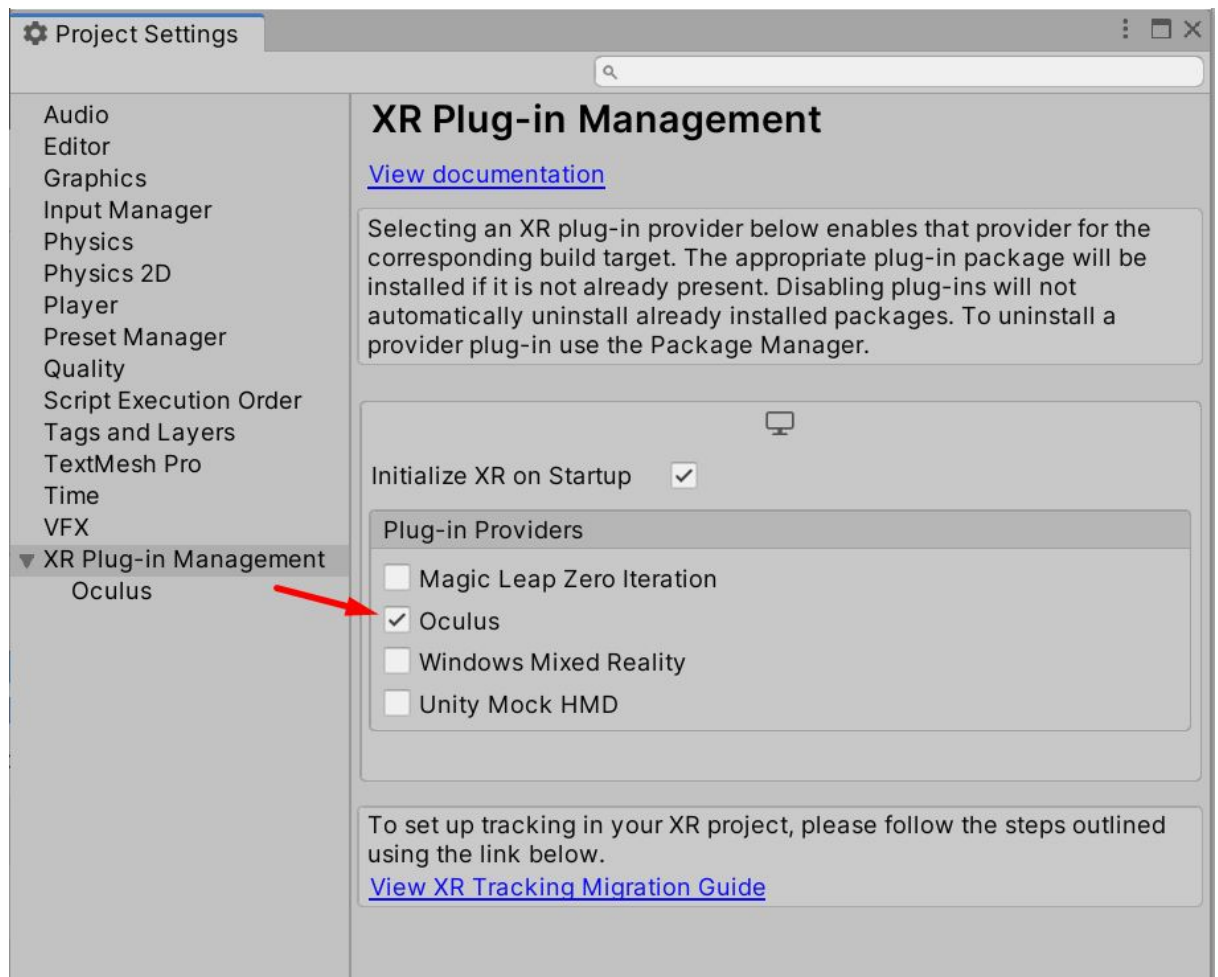
6) Go to build settings
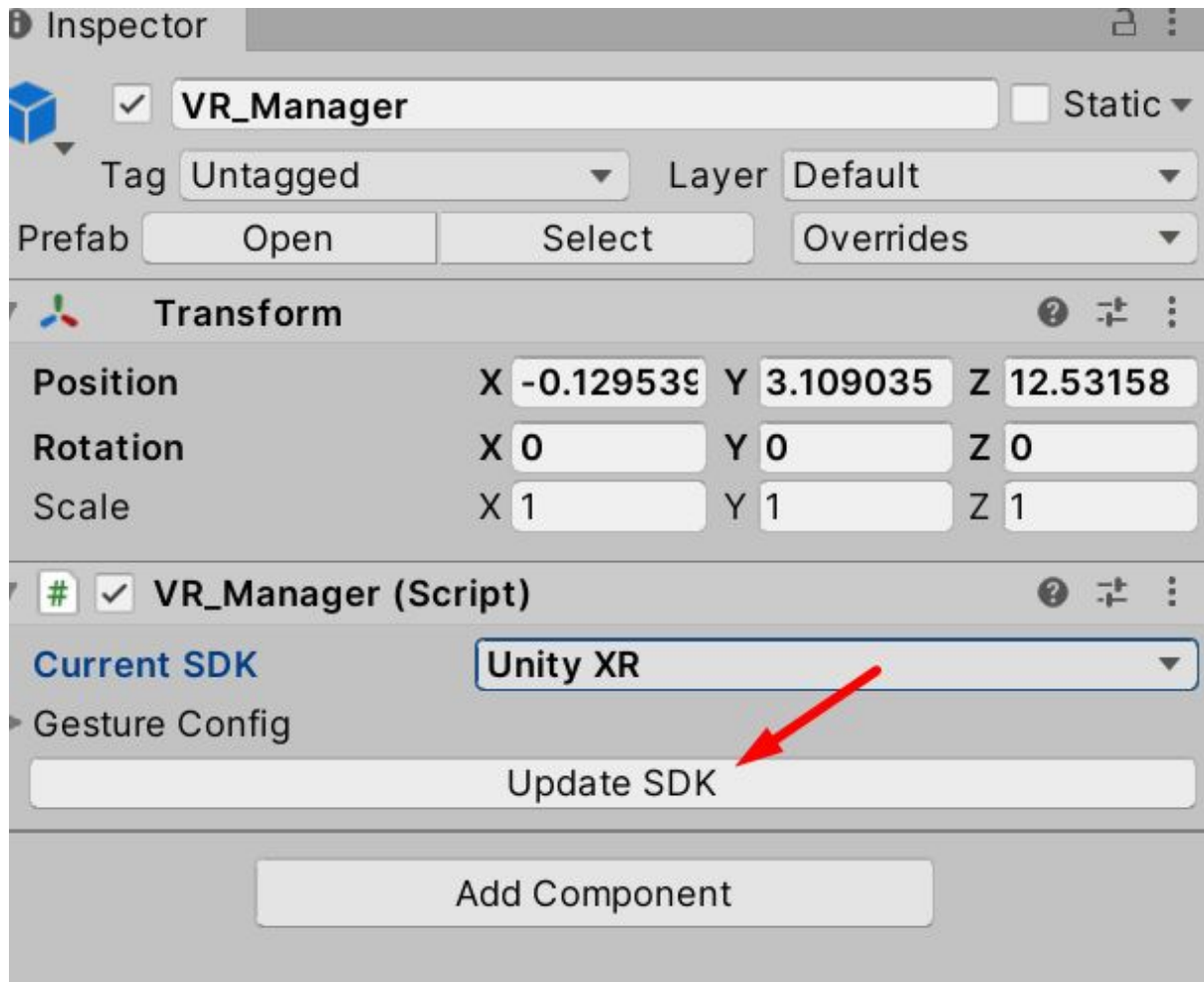
7) Open player settings

8) Install XR Plugin Management

8) At the moment of writing this the only VR Headset supported for Unity XR is
Oculus so select one

9) Select VR_Manager and set Unity_XR as you desire VR SDK

10) you are done!