Download python 2.7.12 (latest) 32 bit version <https://www.python.org/ftp/python/2.7.12/python-2.7.12.msi>

Then download pygame <http://pygame.org/ftp/pygame-1.9.1.win32-py2.7.msi>

When installing pygame it will ask you where to download, make sure you select the where 2.7 is currently installed (so 2.7 will know where to look for pygame import)

This worked for me, if it doesn’t work for you then, good luck :)