To install and configure a Proxy Server on Windows 2000 Server, you typically use Microsoft’s Internet Security and Acceleration (ISA) Server 2000, which includes proxy server functionality. Here's a step-by-step guide to installing and configuring ISA Server 2000 as a proxy server on Windows 2000 Server:

**Step 1: Install ISA Server 2000**

1. **Prepare the Server**
   * Ensure Windows 2000 Server is installed and fully updated with the latest service packs.
   * Make sure your server has a static IP address assigned.
2. **Install ISA Server 2000**
   * Insert the ISA Server 2000 installation CD or mount the ISO.
   * Run Setup.exe from the installation media.
   * Follow the installation wizard:
     + Choose **Install ISA Server**.
     + Accept the license agreement and enter the product key.
     + Select **Typical Installation** to install both ISA Server and Management tools.
     + Specify the installation path or use the default path.
     + Choose **Integrated Mode** (if you want both firewall and proxy functionality) or **Cache Mode** (for proxy server functionality only).
     + Complete the installation by following the prompts, and then restart the server if required.

**Step 2: Configure ISA Server as a Proxy Server**

1. **Open ISA Management Console**
   * After installation, go to **Start** -> **Programs** -> **Microsoft ISA Server** -> **ISA Management**.
2. **Create a Proxy Server Configuration**
   * In the ISA Management console, expand your server name and right-click on **Network Configuration**.
   * Select **New** -> **Network**.
   * Configure the internal network by specifying the internal IP address range of your network.
   * Name this network (e.g., "Internal Network") and complete the wizard.
3. **Enable Web Proxy**
   * In the ISA Management console, expand **Access Policy** -> **IP Packet Filters**.
   * Right-click and select **New** -> **Filter**.
   * Create a filter that allows HTTP, HTTPS, and FTP traffic to pass through the proxy server.
   * Under **Configuration** -> **Networks**, select the network you configured (e.g., "Internal Network").
   * Right-click and choose **Properties**.
   * Go to the **Web Proxy** tab and ensure that **Enable Web Proxy clients** is checked.
   * Configure the port (default is 8080) and other options as needed.
   * Apply the settings.
4. **Configure Firewall Policies (if using Integrated Mode)**
   * If you chose Integrated Mode during installation, configure firewall rules to allow traffic through the proxy server.
   * Go to **Access Policy** -> **Rules**.
   * Right-click and select **New** -> **Rule**.
   * Create rules to allow HTTP, HTTPS, and other necessary traffic from your internal network to the external network.
5. **Set Up Caching (Optional)**
   * If you want to use caching to speed up web access, configure caching settings under **Configuration** -> **Cache Configuration**.
   * Right-click on **Cache Configuration** and choose **Define Cache Drives** to specify where cached content will be stored.
   * Set the cache size and enable caching.
6. **Apply and Save Changes**
   * Once you’ve configured all necessary settings, apply and save your changes in the ISA Management console.

**Step 3: Configure Client Machines**

1. **Configure Browser Settings**
   * On client machines, configure their browsers to use the proxy server:
     + In Internet Explorer, go to **Tools** -> **Internet Options** -> **Connections** -> **LAN Settings**.
     + Check **Use a proxy server for your LAN** and enter the IP address of the ISA Server and the port (default is 8080).
     + Apply the settings.
2. **Test the Configuration**
   * Test by accessing the internet from a client machine to ensure that traffic is routed through the ISA Server.

**Additional Notes**

* **Security**: Ensure that the Windows 2000 Server and ISA Server are properly secured and patched, as they are both older products with known vulnerabilities.
* **Backup**: Before making significant changes to the server configuration, it's good practice to back up your system and configuration settings.
* **Logging and Monitoring**: Enable logging and monitoring in ISA Server to keep track of usage and detect potential issues.

This guide outlines the process of setting up ISA Server 2000 as a proxy server on Windows 2000 Server. Let me know if you need more detailed steps or run into any