Heres a simple trick i discovered while using media player	
	ly @
Find a site that lets you play music or videos using media player e.g. ringtones/mp3 and so on.	
when media player loads and is playing your music/video click File then Save Media As	
select a place to save to and rename file if you wish but dont change File Type leave it as Internet Cache then click save.	

your music/video will then download quicker than normal download speed and you will then have your file in the location you set.

BUT this won't work with every site so dont panic just try another

It has worked for me on several sites that allow you to listen to music or watch videos online