Make sur your Monterey or Big Sur is on SIP Enable
Double clic Consent-HoRNDIS.command
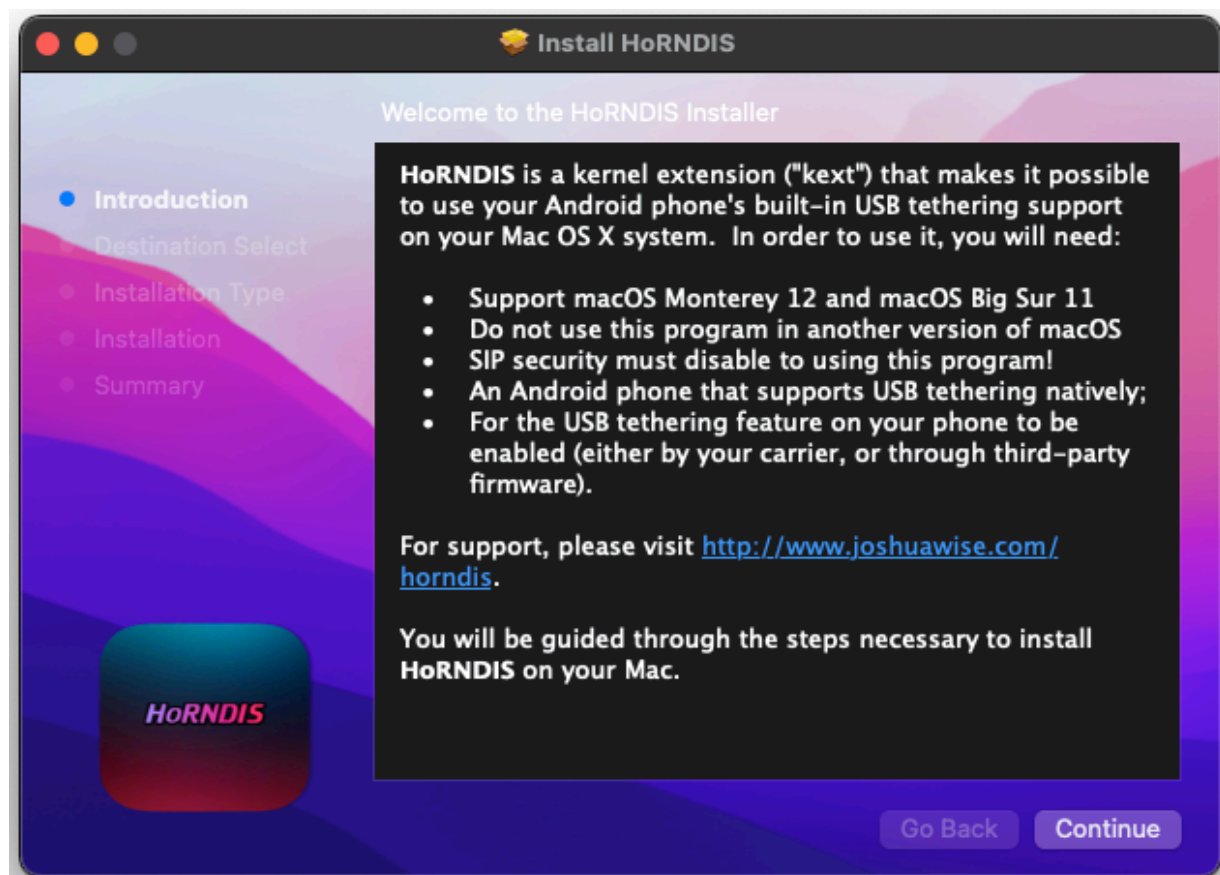Boot in Recovery open Utility / Terminal
Type: the command bellow followed by Enter
csrutil disable
Type: the command bellow followed by Enter
/usr/sbin/spctl kext-consent add 54GTJ2AU36

Closed Terminal then reboot

Install - HoRNDIS-Consent.pkg

Boot in Recovery open Utility / Terminal Type: the
command bellow followed by Enter csrutil enable

Closed Terminal then reboot Enjoy!