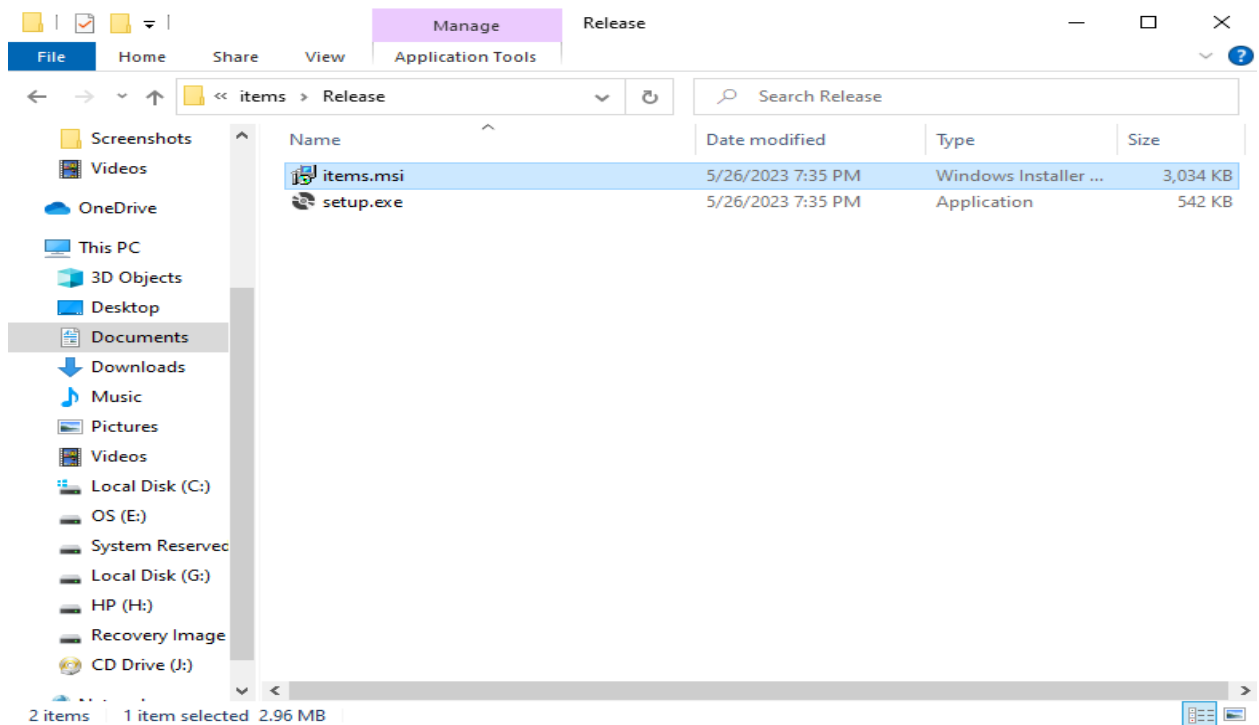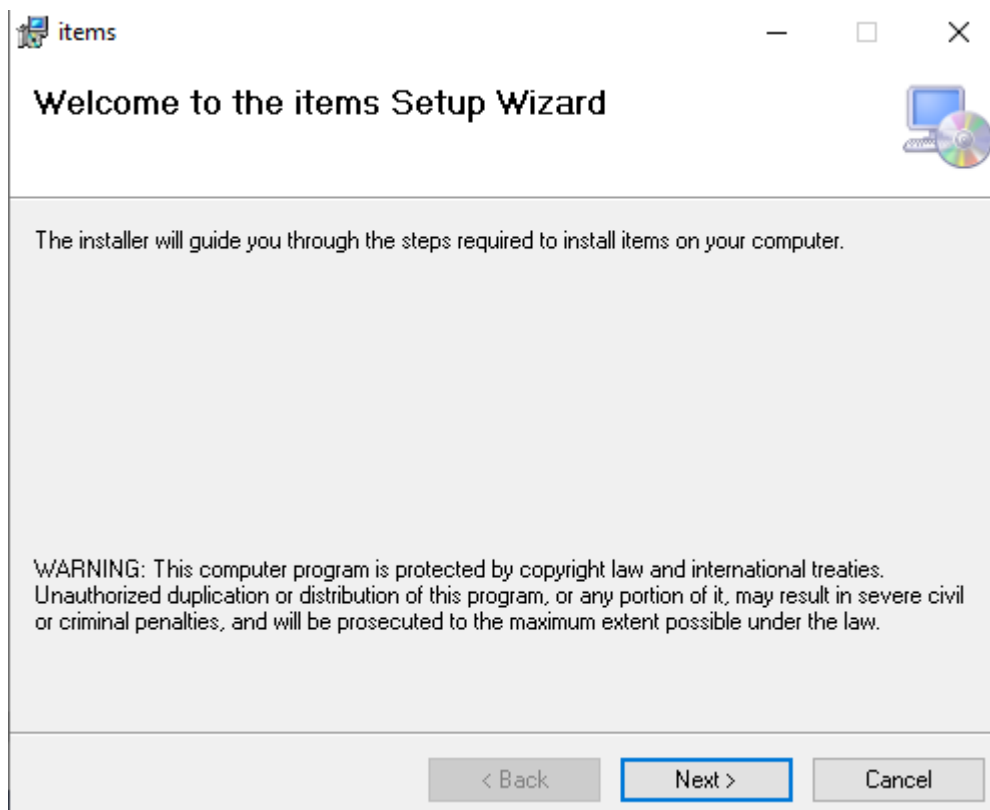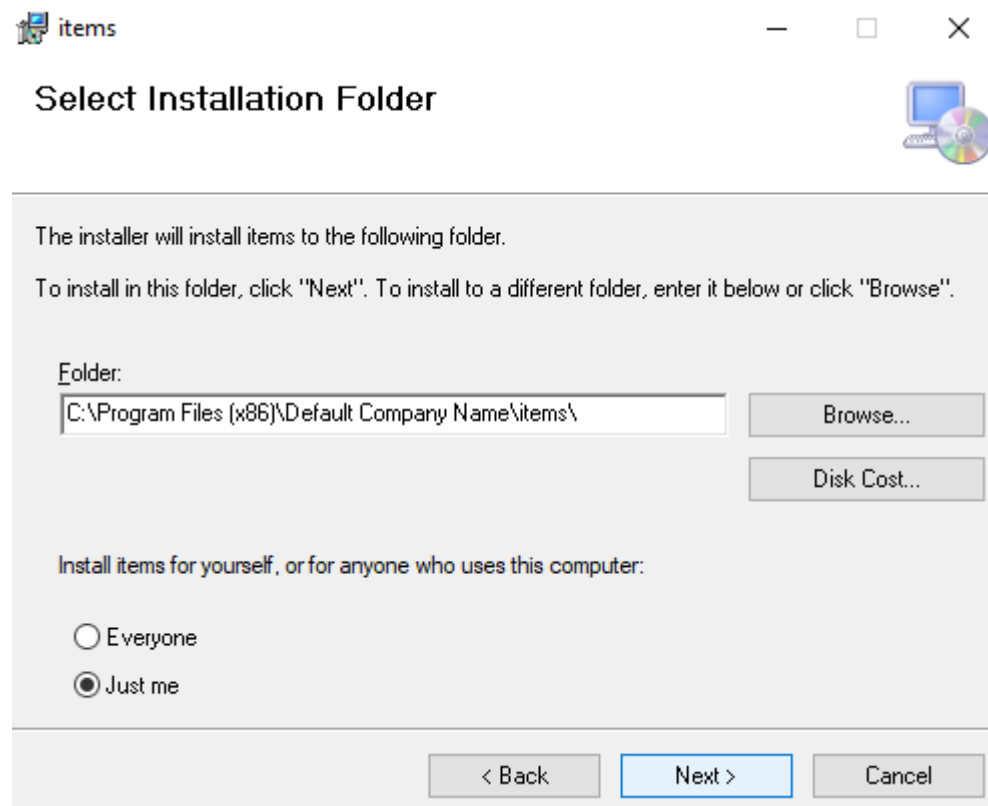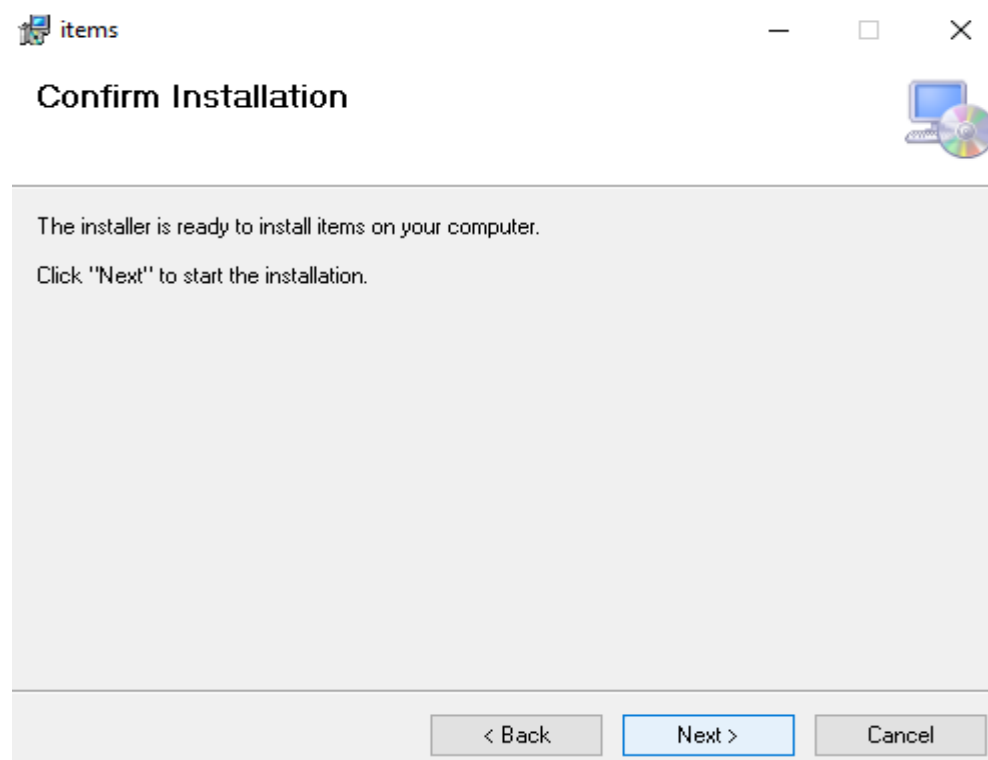First open your installer file for (ex items.exe)

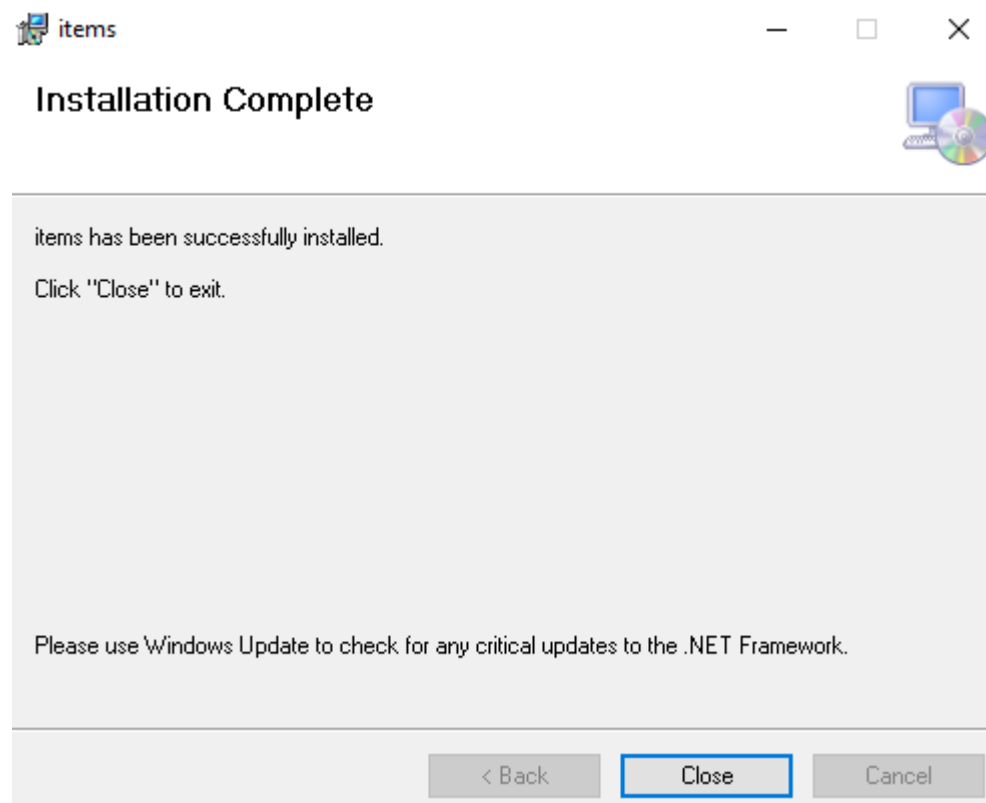If the installer is now open you just need to click "Next"

Once you click "Next" you can see a default location of what you download you can relocate it if you want to. Once you done relocating your download path Just click "Next"

And when you click next you still need to confirm it. Once you confirm it just click again the "Next" bottom

Once the installation was complete just click the "Close" bottom

When you close it you can see this icon on your desktop