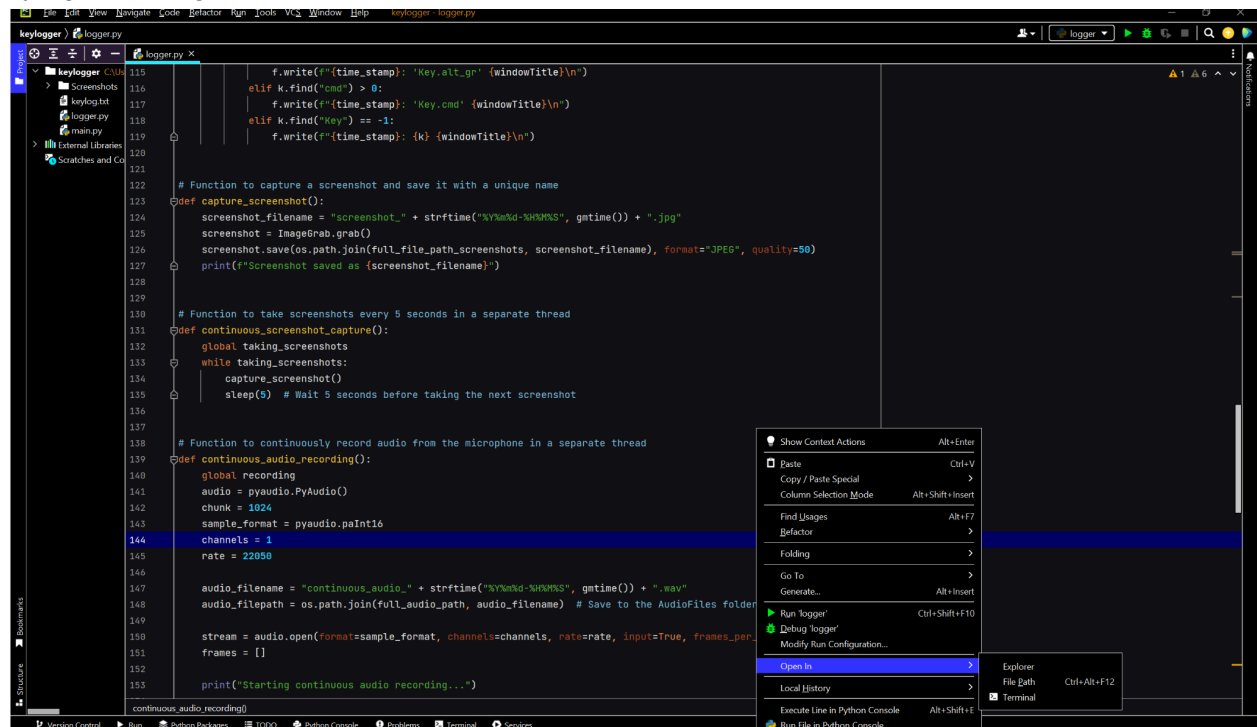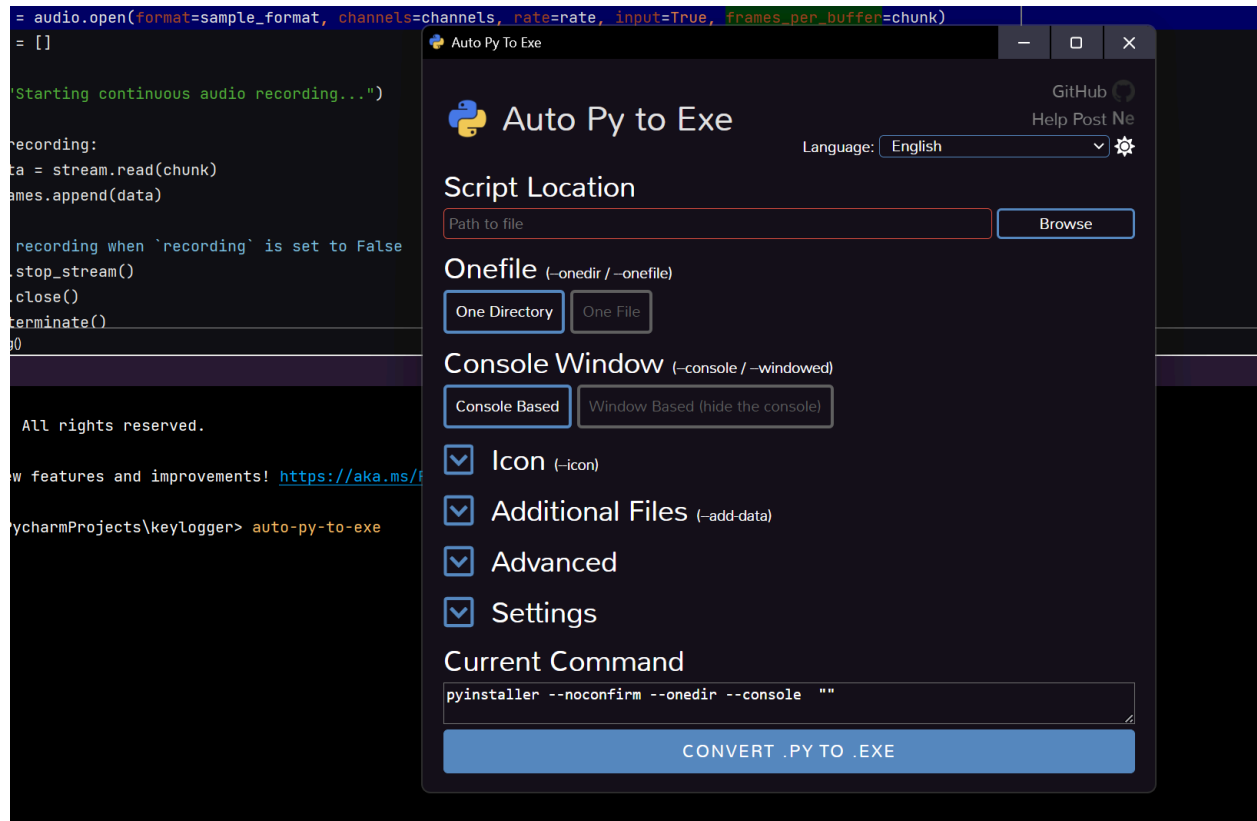To create an executable file of the keylogger, you must have auto-py-to-exe library installed (check your setting for pycharm to install libraries), once you do, open the terminal in pycharm, by right-clicking on the main screen, open-in terminal.

Once you have the terminal open, type in auto-py-to-exe in the terminal, and the GUI for the application will pop-up.

Then find the script for the keylogger in your system, set it one file, and Window based. Optionally, you can add an image to the application, with an .ico filetype. The only other setting you need to change is the output directory, for where you want the application installed. I like to have mine installed on the desktop for ease of access. Then you can just click on the convert .py to .exe and just wait for greatness!