After saving gnat-3.14p-nt.exe, open it.

Hit Next.

Do you accept all the terms of the preceding License Agreement? If you choose No, the setup will close. To install GNAT Public Version Ada 95 Environment, you must accept this agreement.
At the License Screen, hit ‘Yes’.

Unless you would like to change the directory, hit ‘Next’
This places Gnat on Your Start Menu, hit ‘Next’.
Gnat should now install itself on your computer
Installation successful!

Setup Complete

Setup has finished installing GNAT Public Version Ada 95 Environment on your computer.

Click Finish to complete Setup.