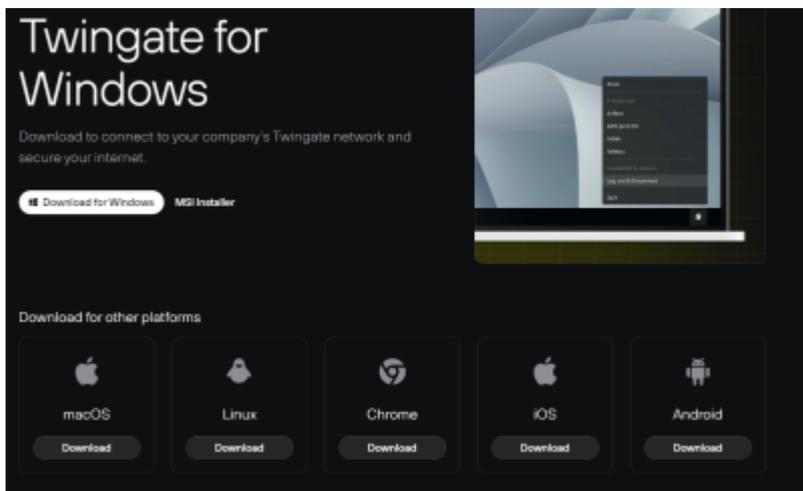Once you get the invite email from Twingate, go ahead and click on the Download Twingate button.

This will take you to Twingate's website where you can select the client you want to download. For most, it will be the default Windows client.