Castle of the Winds uses CommDlg.DLL, the Windows Common Dialogs DLL.
If you are running Win 3.1, you already have a copy and can delete
the one that comes with Castle. If you are running 3.0, you may
already have a copy in your Windows System directory if you've
installed another application that uses this DLL. If you don't have
the file, or if the version shipped with Castle is more recent, you
should copy this file to your System directory.

Once this is done you can then use the File-Run command in the
Program Manager to launch Castle (if you placed it somewhere on
your path), or you can setup up an icon that points to where you
copied the program.

Have Fun!