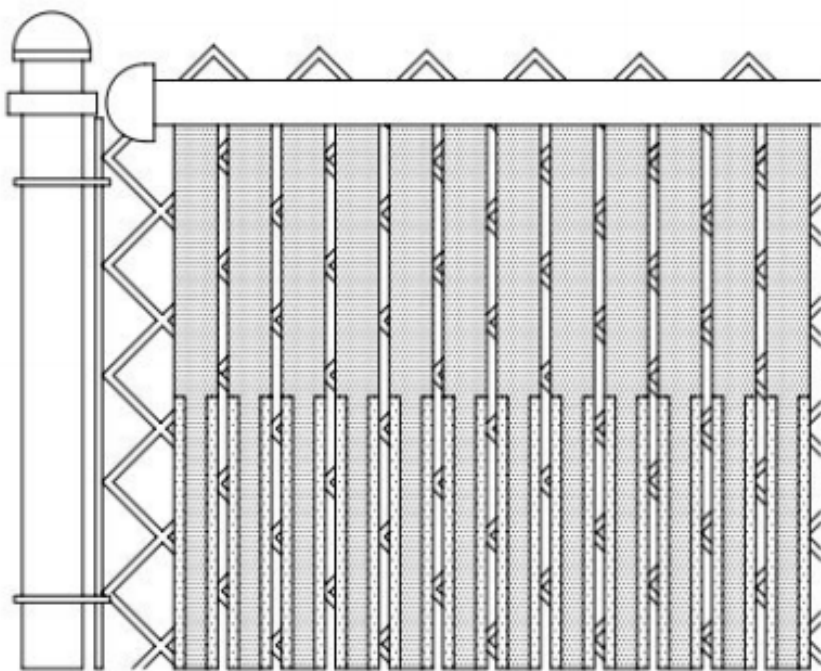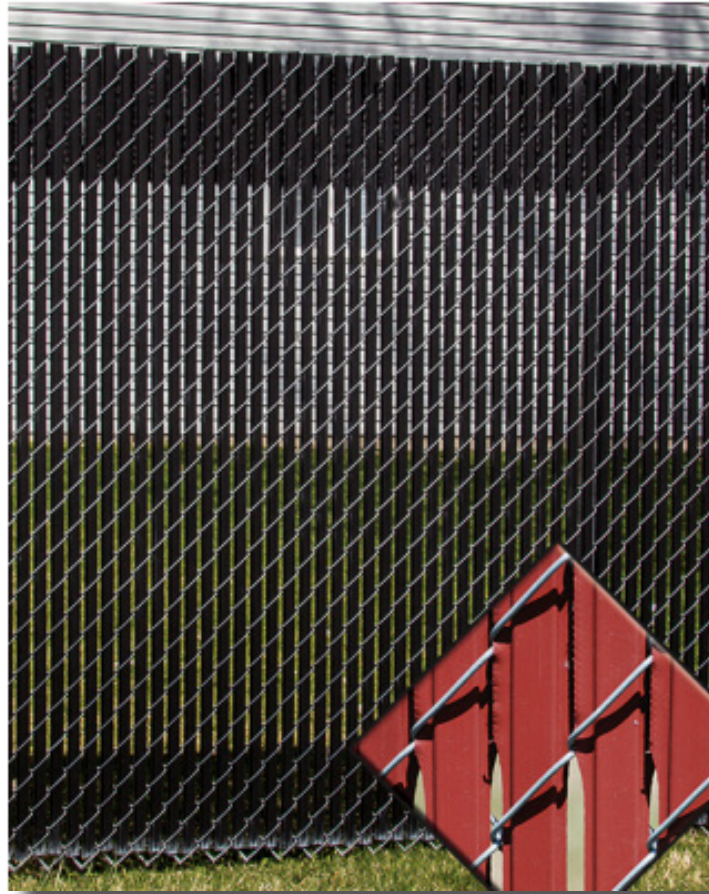Insert the narrow end of each slat into the fence vertically.

The locking device is the feather portion at the top of the slat.

All slats should line up horizontally at the top of the fence.