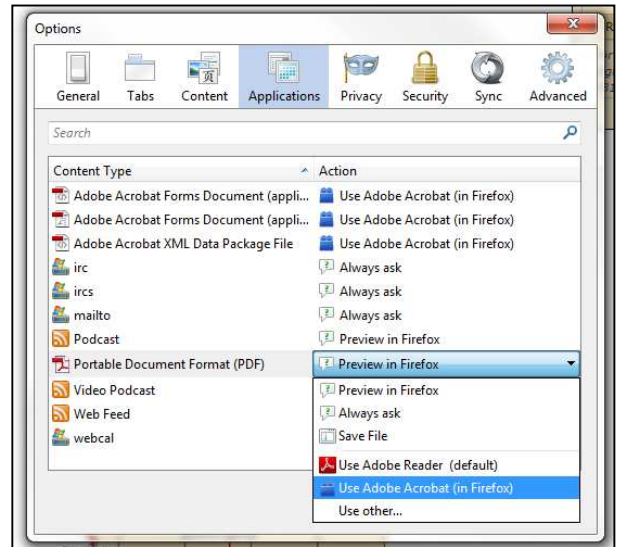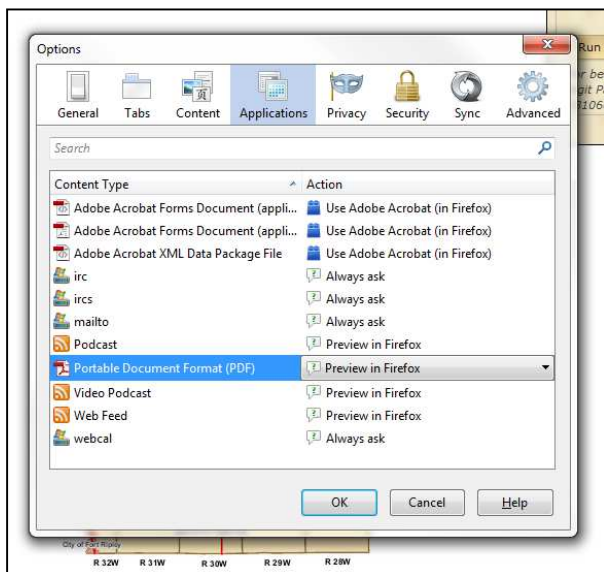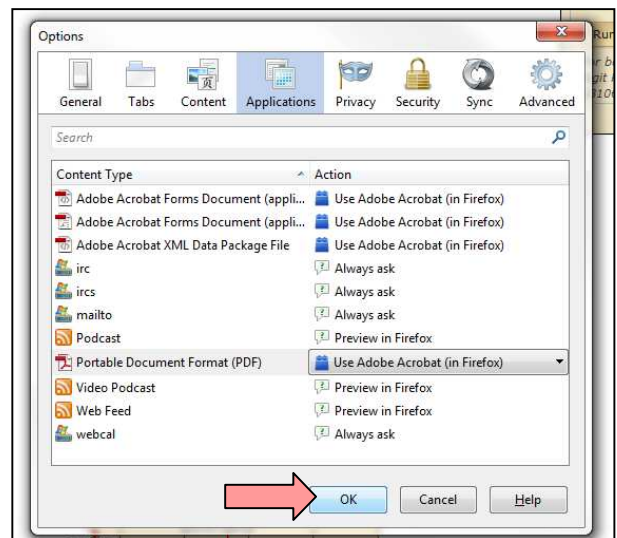In this first image we want to find the dropdown in the top left corner. Locate the Options menu and select Options.

With the drop down in the Action frame, select the Highlighted value or the "Use Adobe Reader" (if Adobe is installed on your system).

With the Options dialog open, find the Highlighted entry. Notice it is set to preview. This is what we need to change.

Then, if your dialog looks like the picture here, press ok to finish and commit the changes.