Helo,

Basically you need to open the project file without importing it in Premiere Pro and save it again with different name.

If it doesn't work, make sure that you extracted all files from .zip archive. When you open project file without importing it should locate all the files automatically.

If it's not happening you will have to re-locate just 1 file and others will be located automatically.

But most of the times just opening and re-saving project file should fix your problem.

Here's a video of locating files, that's how it should work.