Hi, I would like to help you resolve this issue. A couple of first steps:
1) If you are working in Stata, you only need the DT files (e.g. TZxxvvDT.zip) and not the FL zip files (e.g. TZxxvvFL.zip), with the exception of the geospatial (GE) files which are only in one format. All of the DT files contain the .dta data files that you need. There is no need to use the .do and .dct files that are found in the FL zip files as the same data are in the DT files.zip
2) Once you have just the DT zip files, you will find the .dta files inside of those zip files and should be able to unzip them automatically to the location of your choice.
Can you test this out and see if it works?

I'm a little confused about the images you have shared of the file contents. I think you have cut sections of the output into the images you shared, but I think you have cut them in the wrong place. For example in your image that starts "successfully extracted TZKR41DT.zip ...", you are mixing the output from extracting two different zip files. You are showing the end of the process for extracting TZKR41DT.zip, with the list of files being shown before "successfully extracted TZKR41DT.zip ..." (but not included in the image you sent) and then telling you that 4 files were processed. Then in the same image you are showing the first part of the extraction of TZKR63FL.zip and listing the 8 files extracted from that, but then not showing the success message.

Let us know if this helps clarify your issues.