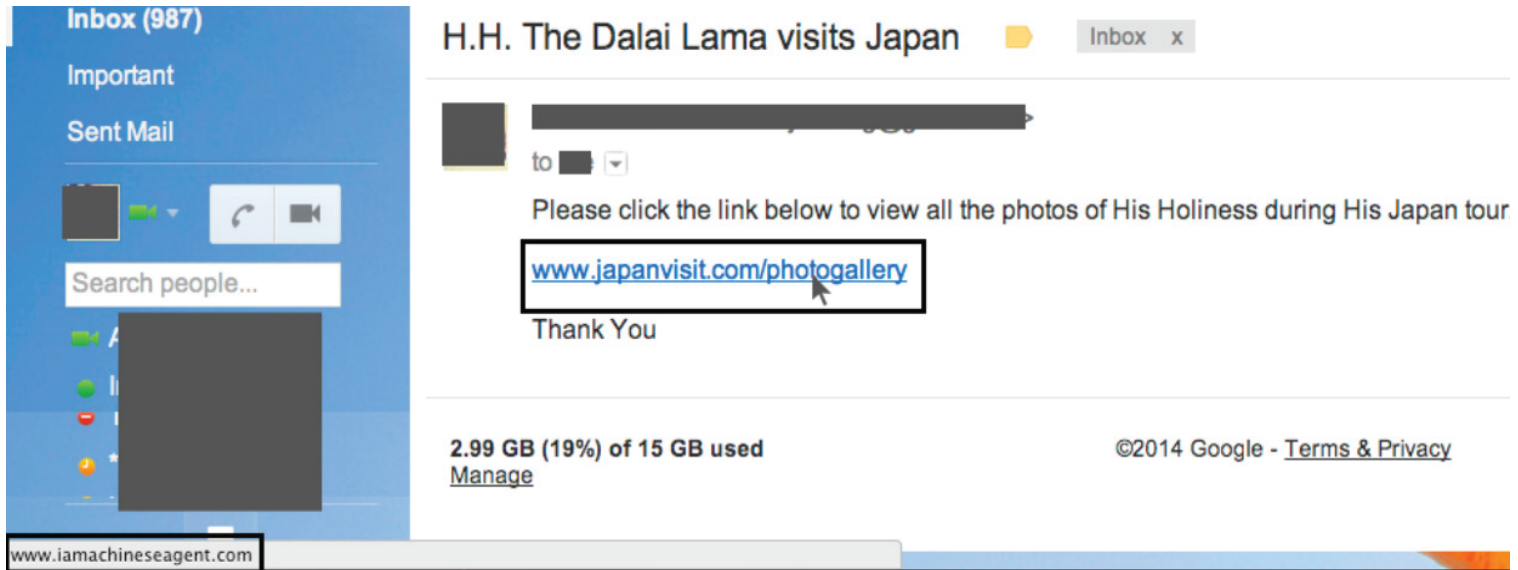**1** Check if the link is actually as it appears. Hold your cursor over top of the link (do not click!) and check if it is actually taking you to the same address it appears to be. In some programs, the real address will appear in a text box next to your cursor. In most webmail programs, the real address will appear in the 'Status Bar' on the bottom left corner of your browser (Explorer, Firefox, Chrome, etc.). If it isn't, don't click!

2 Upload the URL at https://www.virustotal.com/gui/home/url to check if it is malicious.
 (Warning! This service will not necessarily catch every malicious link, especially if it is a new one specially designed to target you.)