1. Install Renegade
2. Install the patch 1.037 (unless you have the first decade)
3. Download RG: http://download.renguard.com/rg_downloads/RenGuard_Setup_1.03.exe
4. Execute the downloaded RG exe
5. Allow Renguard to download core patches

Core patch 2, which renguard should install, includes a no cd patch so no more need for a cd then
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If you experience problems, come here and ask .