No you don't need to reinstall RG if you are in the process of installing it.

Open up your Renegade directory,

-Change game.exe to game2.exe
-Copy _game.exe from the safe installer package to the Renegade directory and rename it to game.exe
-And copy htmllayout.dll to your Renegade directory.

Launch Renegade as you usually would. RG will come up and you will connect to the RG network. Simply click on the Renegade button to play.