Since I already have the proxy in my internet expolrer typed most programs don't need to know that they work fine like renegade, Nortan anti-virus and all my other games...
However only a few programs will need to have the proxy writen in them as well, for example ad-aware, download acclerator plus, Spybot S&D and Renguard.

Now i typed ipconfig   in Run and a black DOS window will popup and close fast so i can't type anything in it!!!
but when i type   ping http://www.renguard.com it says this:

Pinging renguard.com [69.93.155.220] with 32 bytes of data:
Replay from 69.93.155.220: bytes=32 time=375ms TTL=44
Replay from 69.93.155.220: bytes=32 time=515ms TTL=44
Replay from 69.93.155.220: bytes=32 time=390ms TTL=44

i think it types to other lines after that but it closes so fast