Sounds like you have Vista? Do you? It happens to me too but always run in Administrator mode.

Start Ren in Admin mode, make the changes and quit. Then you restart it in Admin mode and the changes would there.

You can go to right-click icon --> Properties --> Compatability --> and make sure you check ON the Run this program as an administrator box

And you should be fine. This used to happen to me as well. I would always turn off the Music but the settings won't save and I could still hear music. But running in Admin mode solves these.