Common places for the Data folder to be located.

C:\Westwood\Renegade\Data\..

C:\Program Files\Westwood\Renegade\Data\..

C:\Program Files\EA Games\The First Decade\Command and Conquer(tm) Renegade\Data\..

You put the skins into the data folder here, depending on what renegade you're using. To find out what renegade you're using (and where it is located), right click the shortcut (either on the deskop, or in the start menu) and select Properties. In the Shortcut tab, you should have a Target box and a Start in box. The Target will show you exactly where the file this shortcut is is located, and the Start In box usually contains the folder that file is contained in. Install the skin packs into the data folder which this shortcut is refrencing to.