spreegemuse the link button looks like a chain connecting 2 boxes

That's to link an object to another, you'll notice that you can move one of the objects independantly, but when you move the other object it moves both.

To attach objects, select one, right click->attach and click on the second object, deselect. (Or you can do boolean unite by selecting one of the objects, going to boolean under create, go down and make sure Union A+B is selected, go back up and click "Pick Operand B" and select the second object. This method adds polygons though.)