Try watching this first: http://www.renhelp.net/index.php?mod=Tutorials&action=view&id=96

Might let you see how to make objects from shapes. This will work basically the same in RenX but some of the things I do in here are not included in RenX.

Just watch how I place a box and shape it. To apply materials in RenX just use the "M" key and do the same UVW Map as seen in the video.