Texture it? If you still want it to be the same color as the color you had in gmax/renx/3ds/whatever, just make a texture of that color and apply it.

A tip: Don't save your models after they've been textured. Save it RIGHT before you texture it, then texture it, export, and then see how it looks. When you mess with textured meshes, it can screw things up sometimes. Not always, but sometimes.