Create ALL of your map.
Separate the map like this:
-Tunnels
-Rest of map

Then export them both as .w3d

Go to level edit.
Load up your map.
Click add, chose your MAIN terrain

next chose your terrain that was added to the sidebar. click on the arrow next to xtra (left of the add button)
click batch import terrain. chose the .w3d for your tunnels.

This is good, because you can have interchangeable tunnels for your map. chose which suits your aim best, and also because you can use the same tunnels for many maps.