A Quick and rough guide to creating a multi textured object in Milkshape and exporting it to Moviestorm
(catchy title huh?)

CREATION
Start Milkshape

Go to "Model" Panel
"Box" Button
Drag in a viewport to make a box

"Select" button
Select Options "Face"
"Ignore Backfaces" ON
Select one side of the box

TIP To help check you have selected what you want, use the 3d viewport, set it to show Textured and Wireframe Overlay so that you can see which faces are highlighted (red) and which aren't.

"Group" Panel
"Regroup" Button (a new group will appear in the list)
Call it "Face1" in the text box and hit the "Rename" button

"Materials" Panel
"New" Button
Type in Face1 [0] and hit the Rename button
Click on the top button that currently says <none> this is your Diffuse map.
Pick "1.jpg" from the zip folder.
Click "Assign" to assign it to your Cube's Face.

Repeat the process selecting each of the other Faces.
To get to each face use the different views available, right mouse click on a viewport and select "Projection" and then work your way through Front, Back, Left, Right, Top and Bottom, selecting the forward facing Face each time.
Put each face in to its own group, renaming them Group2, 3, 4, 5 and 6.
Create a new material for each one and rename the material to match - Face2 [1], Face3 [2], Face4 [3], Face5 [4], Face6 [5].
Assign the material to the Face.

You should finish with a cube with 6 different textured sides clearly labelled 1-6 with matching Face and Material names.

Go to "Model" Panel

Click on the "Joint" button
"Snap to Grid" ON
in the left viewport, click in the middle of the Cube and then again across to the right.
It doesn't really matter where for this tutorial, we just need a couple of joints/bones.
Switch off the "Joint" button

Go to "Groups" Panel
Select all of the groups
Go to the "Joints" panel
Select "Joint1"
Click on the "Assign" button to assign all the groups to Joint1

Save your file (this is the same point that the Milkshape file included in the zip is saved at)

EXPORTING
Select the Skeleton
File/Export/Cal3d
Choose Skeleton (.csf)
Call it Cube.csf
Check that the next pop up window shows the two Joints
Click Finish

Select the "Materials" Panel (just so you can see the Material names)
File/Export/Cal3d
Choose Material (.crf)
Type Face1 [0] (should be identical naming to your first material) and press Save
Click on Face1 [0] from the list that appears and press Next
It will show that it uses 1.jpg

Repeat the Material process for all 6 materials.

Go to the "Groups" panel.
Double click in the viewport to make sure nothing is selected
Select "Face1" in the Group list and press the "Select" button
File/Export/Cal3d
Select Mesh (.cmf) and OK
Call it "Face1" and press Save
It will ask which skeleton to use (and should show the just exported Cube.csf file), click Next
We only need one Bone per Vertex so type 1 and press Next
And then Next again through the following two panels.

Repeat the process (deselecting first) for the next 5 Face Groups

With that done you can close Milkshape

NOTE if you read my previous Milkshape tutorial you will know that I found texture coordinates (UVs) were inverted when exported from Milkshape. To rectify this you can either edit the UVs in Milkshape or simply flip the textures vertically in any paint package.

Create a new folder in your Moviestorm program files folder like this:

Moviestorm (existing folder)

Addon (existing folder)
                   Milkshape
                        Data
                           Props
                              Cube
                                 Textures

Put the 6 jpg textures in to the Textures folder
Put the .csf, .crf and .cmf files in to the Cube folder

Start Modders Workshop

In the Master Browser panel, click on Props to open the list and find the Cube folder
Open it up and right click on the Parts folder and select "New Part" call it "MilkCube"
Click on the "Add a mesh" button and add all 6 mesh parts
Click on the "Add a material" button and you should see a huge list of the materials, click on one of
each of them i.e. a [0], a [1], a [2], etc
That should set up your object straight away. You can play with each material setting if you want,
but I'm skipping it now.
Select "Milkshape" in the menu bar drop down Addon list and then press Save back at the bottom of
the Part data to pop up the Thumbnail maker and save the Part.
Select "Templates" in the Master browser (just above Parts) and create a new template called
MilkCube.
Click in the Parts window of the Template panel to pick the MilkCube part you just finished making
and hit Save again.
Finally set up the Cube Properties
Click on the Cube folder in the Master browser to bring up the options
Under Tags click on any tag you want to apply (I used Prop and Simple)
Under Properties I ticked Scalable and Mobile (just in case you want to move it about the scene)
And the hit Save at the bottom again

Finally log in with your modders password and hit the Publish button.

Your multi textured object should now work on Set.