This is what the hierarchy column looked like

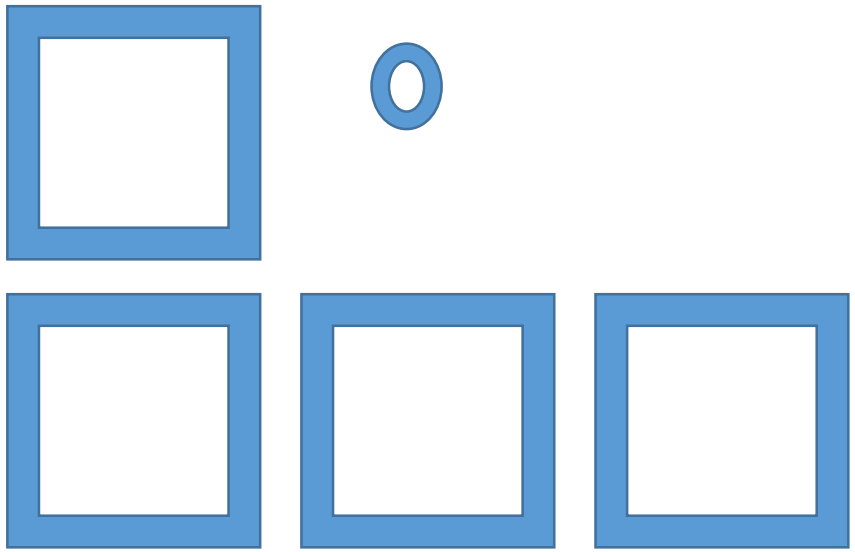
Hierarchy

Root

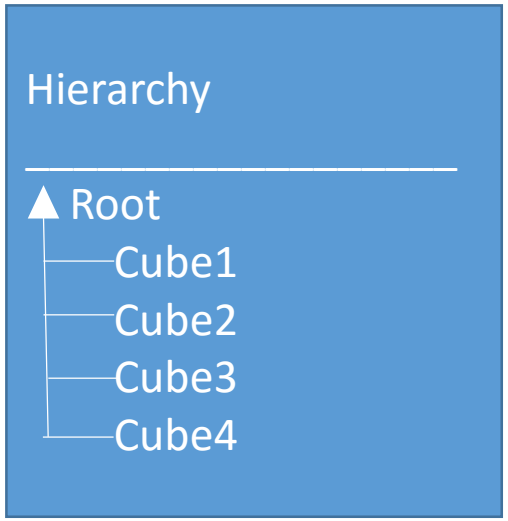
Created an empty GameObject . This will be the root of the tetrino

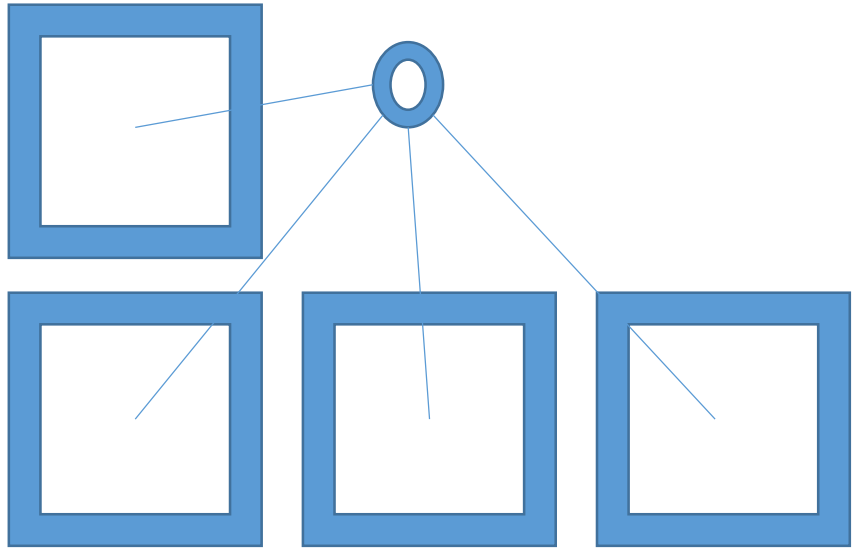
Hierarchy

Root
Cube1
Cube2
Cube3
Cube4



Created 4 cubes , and placed them around the root





Parented the cubes to the root. I highlighted Cube1-4 in the hierarchy , and simply dragged the onto Root . All in the Hierarchy. This can also be done by code.

At this point , if you grabbed the root and moved the mouse, all cubes will follow. You could put a “move” script on the root and everything will move together . BUT!!!! As I found out this will not work with the physics engine.
As you can see by clicking on individual cube and looking at the “inspector” that the cubes have a RigidBody Component. Objects that have a rigidbody can register collisions (as long as they also have a collider component) but also they get affected by gravity!.
Simply parenting cubes (with rigidbodies) to a root will not hold them together as one object
Solution: add a new component to the root: Fixed Joint (which can be found under Component/Physics/Fixed Joint
..well add 4 joins one for each block to be attached to the root.

Now gravity will affect all objects and they will be stuck together.

The last step involves making a “prefab” out of the tetrino so that it can be stored in a folder called by code and cloned as many times as possible. Take a look at this it’s 2 min https://www.youtube.com/watch?v=vzjWzUENGzQ