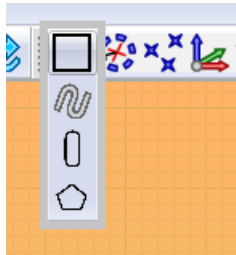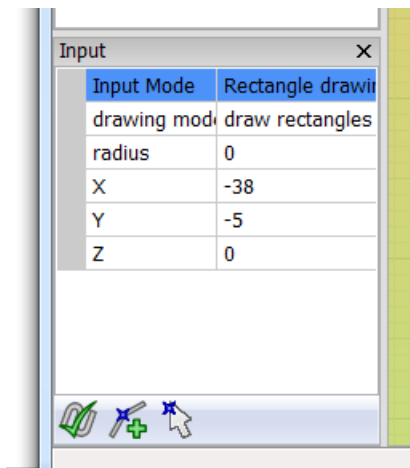To draw a rectangle, you need to use this icon

You can then click in the graphics window, where you want one corner of the rectangle and then click where you want the far corner of the rectangle.
Or you can enter the coordinates in the input window
and press the "Add a point to drawing" button, (the one with green +), for each of the 2 corner points.

Press the "Finish drawing" button when you want to stop it drawing rectangles.

If you already have some infinite lines, you might want the rectangle drawing to snap to the intersection of the two lines.
You can go to the Options window and expand "digitizing" and tick the "intersection" tick box, to get this to happen.