shaders.dll contains all the code to handle the programmable shaders and other graphical stuff
(like the HUD)
scripts.dll contains all the custom scripts
scripts2.dll is the Westwood scripts
bhs.dll contains all the engine patches, console commands and such (basically if it requires
sending data over the network or patching the game code, it goes into bhs.dll)
d3d8.dll contains the Direct3D8 to Direct3D9 translation layer
d3dx9_30.dll is a dll from Microsoft containing DirectX utility functions
shaders.sdb is the example shader database
sdbedit.exe is the editor for shader databases
sceneshaders.sdb is the example scene shader database

rend3d9 is an older Direct3D8-Direct3D9 translation layer that was written before d3d9 was added
to the custom scripts.dll and is not compatible with current versions of the scripts.dll