Once one sees how to solve the three piece burr formed by the light colored pieces, the dark pieces don't change the puzzle very much, but the construction and fit is terrific.

To solve:

1. Take out the dark pieces, to first solve the 3-piece burr.
2. Start with the simple U shaped piece and see that because each piece has to slide over one of the other two, there is only one way the other two can go, and then assemble the three pieces.
3. Now look down each end, and it can be seen that there is only one way the dark pieces could possibly fit.
4. Then take apart the three light pieces, insert the dark pieces, and push everything back together, moving the dark pieces in and out as needed.

Here are photos of the assembly progressing: