Travelling through medieval cities, one notices substantial window grills. Some years ago, I noticed that some of these had a puzzling central area where four rods formed a square with each rod passing through the next in sequence. After some contemplation, I realised that one could assemble such a square by a kind of uniform convergence. But the pattern continues outward and this prevents the uniform converging method. I had discussed this with Jean-Claude Constantine and he was going to make some pieces for me, but I never heard from him. I later discussed it with James Dalgety and he made an example from bended wire. Looking at his example, I saw how to assemble it, and I’ve thought it would make a nice puzzle.
Close up of the same grill, showing the impossible central square.

This has recently resurfaced in my thinking because Escher uses the idea in his Cycle (1933) and Belvedere (1968)
However, examination shows Escher has continued alternating horizontal and vertical holes and the result is genuinely impossible to assemble (I think).

This is from Citta di Castello.
On 7 Nov. 2015, I gave a short talk on this topic at Maths Jam 2015. I asked how I could get an example made and showed the crude version I had made from bent wire. Someone suggested 3-D printing. Simon Bexfield was present and had brought two 3-D printers. By the time I asked him, he said he had already programmed in the pattern. That evening, the first example was ready. Unfortunately, the holes weren't big enough and Simon adjusted the program. In the morning a good set of pieces was ready and I assembled them and showed it around. Since then, Simon has made me a few more examples.
The first correct 3-D printed example, made by Simon Bexfield, 7-8 Nov 2015.