SIMPLE WHEEL RETAINERS from Alan Weisman

Here is a great low-cost alternative wheel retainer that adds very little weight to your models, causes no imbalance problems, and is almost invisible to the eye. There is always a bit of clear acetate left over after cutting out the window patterns for a model (other plastics can be used as well), use an ordinary paper hole puncher to easily make small round, retainers of equal size. Now use a common pin to make a hole that is less than the diameter of the landing gear wire in each of the retainers at its center. All that remains is simply to force the retainer on to the ends of the LG wire. Friction should hold the plastic retainers in place and keep them from falling off. This approach is also esthetically pleasing.

Via Easy Built Models Tip Sheet