Use lightweight Construction paper
Inexpensive - Multicolor
from Hobby Lobby.
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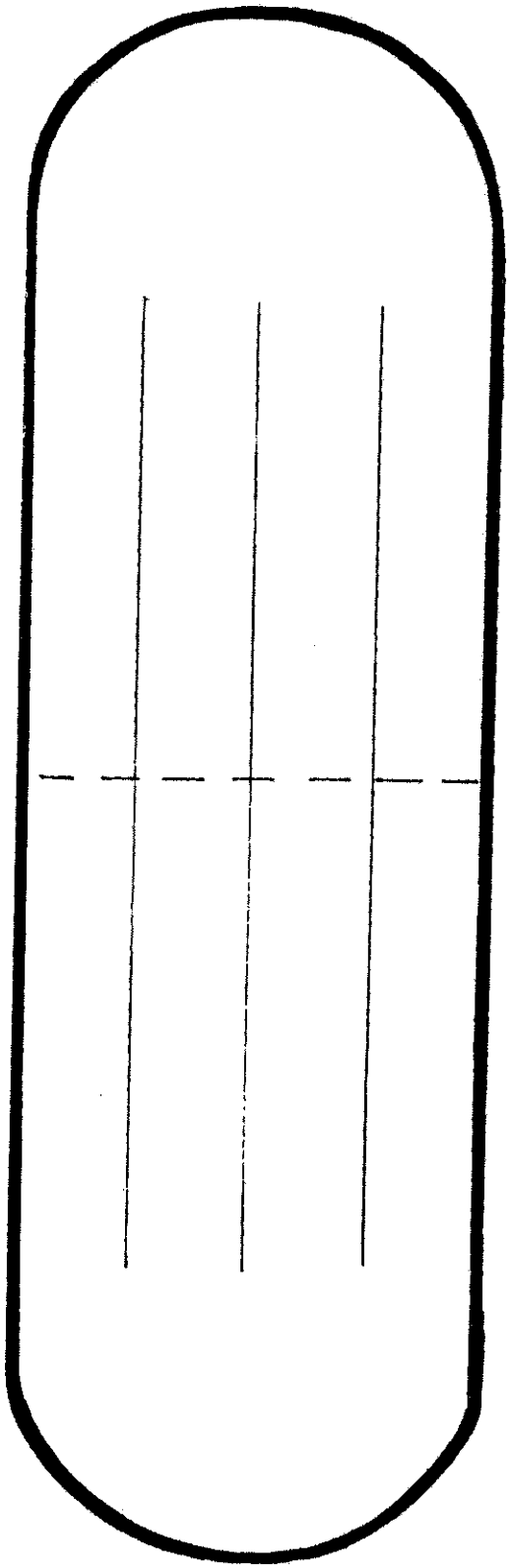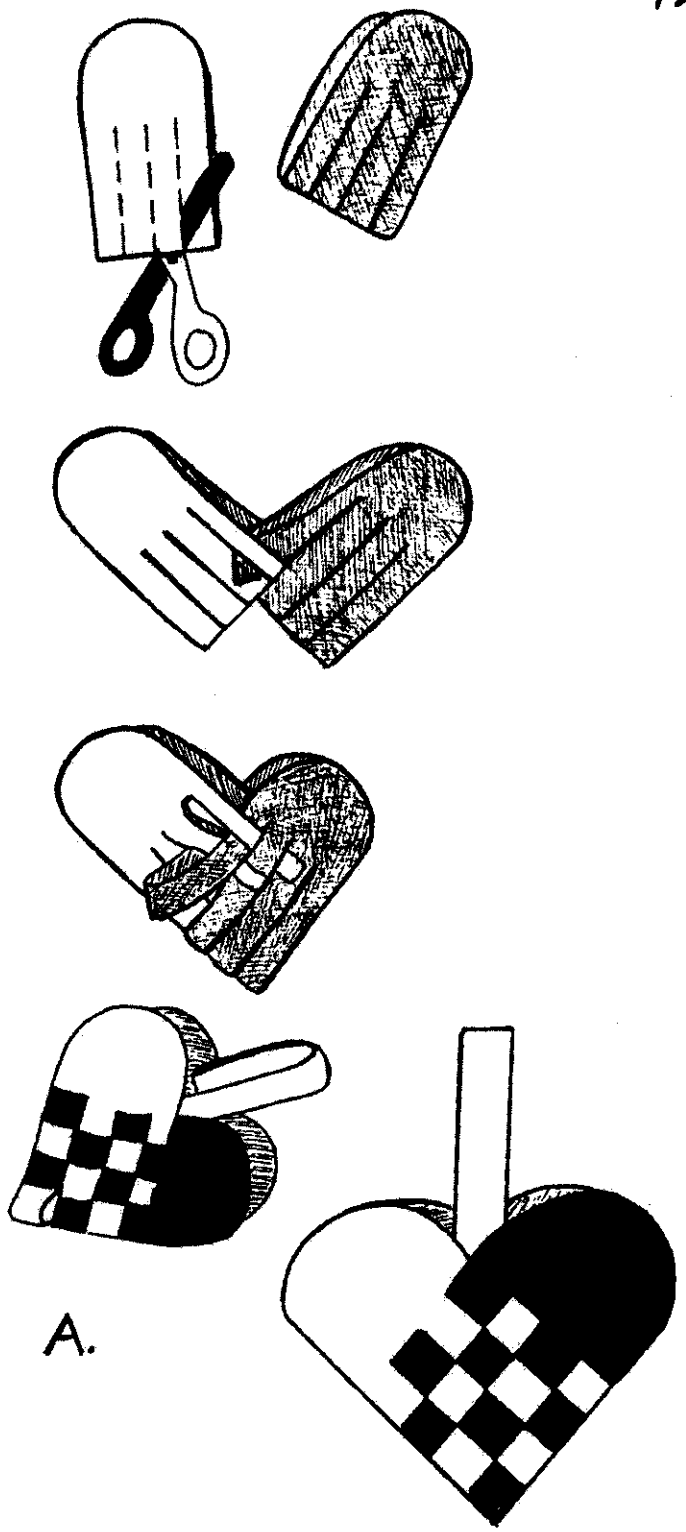
HJERTEKURV - Woven Heart Basket