Open the sheet again. The dotted lines in the picture are the fold lines you’ve made in the previous steps.

Reverse the fold you made vertically in the middle of the sheet. This will reverse the diagonal folds and cause the sheet to close into the shape below...

Now your sheet should look like this.  

At points a and b, reverse the small diagonal fold (indicated by the red line) by pushing it inside the folded sheet. This will make the grey triangle in the picture fold inside the sheet, and the pieces above & below the horizontal dotted lines in the picture will also go inside. Turn the sheet over and repeat on the other side.

This is what the sheet should look like when you’re all done.

This photos shows a folded sheet as it is opened.

Open the sheet, fold the other short end to the opposite pencil marks, and repeat the corner folds.